CURRICULUM VITAE

JEFFREY SCOTT RACINE

- CONTACT INFORMATION

  - Department of Economics
    Kenneth Taylor Hall, Room 426
    McMaster University
    1280 Main Street West
    Hamilton, Ontario, Canada, L8S 4M4
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- ACADEMIC BACKGROUND
  - *Education:*
    Ph.D. (1989), University of Western Ontario (Aman Ullah, Supervisor)
    M.A. (1985), McMaster University
    B.A. (1984), *Summa Cum Laude*, McMaster University
  - *Fields of Specialization:*
    Econometrics and Statistics
    Monetary Economics
  - *Professional Affiliations:*
    American Statistical Association
    Canadian Economics Association
    Econometric Society
- CURRENT POSITIONS
  - Professor, Department of Economics, McMaster University (2005-)
  - Professor, Graduate Program in Statistics, Department of Mathematics and Statistics, McMaster University (2006-)
  - Senator William McMaster Chair in Econometrics, McMaster University (2005-)
  - Senior Research Associate, Info-Metrics Institute, American University (2010-)
  - Senior Fellow, Rimini Center for Economic Analysis, Rimini, Italy (2010-)
- EDITORIAL POSITIONS
  - Associate Editor, *Journal of Econometric Methods (Berkeley Electronic Press)*, (2010-)
  - Editor (with L. Su and A. Ullah), *Oxford Handbook of Semiparametric and Nonparametric Econometric Methods*, (2011-2012)
  - Guest Editor (with Q. Li), *Advances in Econometrics*, Volume 24, Nonparametric Methods (2009-2010)
- VISITING FELLOW

Date: January 27, 2012.

- Visiting Fellow, CREATES, Aarhus University (2011)
- Visiting Fellow, Toulouse School of Economics (2011)
- Visiting Fellow, GREMAQ, Toulouse School of Economics (2010)
- Visiting Fellow, Info-Metrics Institute, American University (2010)
- Visiting Fellow, GREMAQ, Toulouse School of Economics (2008)
- Visiting Fellow, Department of Economics and Finance, La Trobe University (2008)
- Visiting Fellow, Centre interuniversitaire de recherce en économie quantitative, McGill University (2007)
- Visiting Fellow, Mathematical Sciences Institute, Australian National University (2002)

- PAST POSITIONS
  - Associate Professor, Department of Economics, Syracuse University (2002-2005)
  - Senior Research Associate, Center for Policy Research, Syracuse University (2002-2005)
  - Associate Professor, Department of Economics, University of South Florida (1999-2002)
  - Assistant Professor, Department of Economics, University of South Florida (1993-1999)
  - Visiting Assistant Professor, Department of Economics, University of California San Diego (1991-1993)
  - Assistant Professor, Department of Economics, York University (1989-1993)
  - Instructor, Department of Economics, University of Western Ontario (1986-1989)
  - Summer Intern, International Monetary Fund (1988)

- COURSES TAUGHT
  - *Graduate:*
    Econometrics I
    Econometrics II
    Econometrics III
    Topics in Econometrics
    Advanced Topics in Econometrics
    Advanced Econometrics
  - *Undergraduate:*
    Managerial Economics
    Introduction to Money and Banking
    International Monetary Economics
    Monetary Economics
    Introduction to Macroeconomics
    Introduction to Microeconomics
    Intermediate Price Theory
    Intermediate Microeconomic Theory I
    Introductory Mathematical Statistics I
    Introductory Mathematical Statistics II
    Econometrics I
    Econometrics II
    Analysis of Economic Data I
  - *Independent Studies:*
    Nonparametric Kernel Estimation (1997)

- Ph.D. CANDIDATE SUPERVISION
  - Ana Dammert (2006, currently faculty at Carleton University)
  - Claire de Oliveira (2008, currently a C.D. Howe Research Fellow)
  - Jose Galdo (2006, currently faculty at Carleton University)
  - Jinhu Li (2011, currently faculty at the Melbourne Institute of Applied Economic and Social Research)
  - Long Liu (2008, currently faculty at the University of Texas at San Antonio)
  - Evan Meredith (2008-)
  - Logan McLeod (2006-, current faculty at the University of Alberta)
  - John Papanastasiou (1992)
  - Sarah Wang (2009-)

- UNIVERSITY SERVICE
  - *McMaster University:*
    Tenure and Promotion Task Force (2012)
    Associate Department Chair (2009-2011)
    Faculty of Social Sciences' Tenure and Promotion Committee (2009-2012)
    Selection Committee for Replacement for Technical Director for Research High-Performance Computing Support (2011-2012)
    Selection Committee for the Director of the Masters in Statistics Programme (2009)
    Ad Hoc Selection Committee for the Director of the School of Social Work (2009)
    Faculty Multimedia Computing and Electronic Communication Committee (2005-)
    Graduate Admissions Committee (2005-2007)
    Hiring Committee (2005-2007)
    Research High-Performance Computing Support Committee (2005-)
    Tenure and Promotion Committee (2005-2007)
  - *Syracuse University:*
    Econometrics Seminar Series Coordinator (2002-2005)
    Executive Committee (2003-2005)
    Freshman Forum Adviser (2003)
    ICT Advisory Committee (2003-2005)
    Research Evaluation Committee (2002-2005)
    Statistics Program Review Committee (2003)
    Tenure and Promotion Committee (2002-2005)
  - *University of South Florida:*
    Committee on Scholarship (2000-2001)
    Economics Department Committee A (1999-2000, 2001-2002)
    Economics Department Computing Coordinator (1993-2002)
    Outstanding Undergraduate Teaching Award Committee (1998)
  - *York University:*
    Economics Department Computing Coordinator (1989-1992)

- EXTERNAL SERVICE
  - *International Society for Nonparametric Statistics*
    Member of charting committee of ISNPS (2011-)
  - *Compute/Calcul Canada*
    National Resource Allocation Committee (2009-)
  - *American Statistical Association*

Publications Committee (2009)
- *SHARCNET*
  Resource Allocation Committee Chair, Round VI & VII (2007)
  Site Representative (2008-)

- GRANTS AND AWARDS
  1. Social Sciences and Humanities Research Council of Canada - *Standard Research Grant*
     Title: *Adaptive Robust Kernel Estimation.*
     Amount: $93,000.00 ($78,000.00 SSHRC, $15,000.00 McMaster University matching funds)
     Date: July 1, 2009 - June 30, 2012.
  2. Canadian Institutes of Health Research - *Health Services and Policy Research Operating Grant, Joint with Paul Grootendorst*
     Title: *Assessment of the Cost and Equity of Different Catastrophic Drug Insurance Options for Canadians*
     Amount: $212,740.00
     Date: September 1, 2008 - August 30, 2010.
  3. Social Sciences and Humanities Research Council of Canada - *Standard Research Grant*
     Title: *Kernel Estimation of a Conditional CDF with Mixed Data.*
     Amount: $108,630.00 ($93,630.00 SSHRC, $15,000.00 McMaster University matching funds)
     Date: July 1, 2005 - June 30, 2008.
  4. Natural Sciences and Engineering Research Council of Canada - *Discovery Grant*
     Title: *Real Time Kernel Estimation.*
     Amount: $12,000.00
     Date: July 1, 2005 - June 30, 2006.
  5. National Science Foundation - *Major Research Instrumentation Grant: Principal Investigator*
     Title: *Acquisition of a Beowulf Class Cluster Computer to Support Interdisciplinary Faculty Research.*
     Amount: $162,810.00 ($113,967.00 NSF, $48,843.00 Syracuse University required cost-share)
     Date: August 1, 2003
  6. USF Division of Sponsored Research - *Research and Creative Scholarship Award*
     Title: *Nonparametric Hypothesis Testing in the Presence of Mixed Discrete and Continuous Data Types.*
     Amount: $7,500.00
     Date: January 1, 2001 - December 31, 2001
  7. National Institute of Health - *Research Grant*
     Title: *Advanced Statistical Tools for Biomedical Research.*
     Amount: $20,000.00
     Date: May 1, 1999 - December 31, 2000
  8. USF Division of Sponsored Research - *Research and Creative Scholarship Award*
     Title: *Density-Based Multinomial Choice - Theory and Applications.*
     Amount: $7,500.00
     Date: January 1, 1999 - December 31, 1999
  9. USF *David J. and Helen C. Kahn Teaching Award*

Amount: $\$1,000.00$
Date: September, 1997

(10) USF *Outstanding Undergraduate Teaching Award*
Amount: $\$2,000.00$
Date: May, 1997

(11) USF Division of Sponsored Research - *Research and Creative Scholarship Award*
Title: *Finite-Sample Corrections for hv-Block Cross-Validation.*
Amount: $\$7,500.00$
Date: January 1, 1997 - December 31, 1997

(12) National Science Foundation SBR Grant - *Research Grant, Co-Collaborator with Halbert White, Principal Investigator*
Title: *Improved Estimation and Specification Testing with Parametric, Nonparametric, and Neural Network Models Using the Bootstrap.*
Amount: $\$166,650.00$
Date: August 1, 1995 - July 31, 1998

(13) USAF Phase II Standards Technology Transfer Network - *Research Grant*
Title: *Automatic Data Modeling.*
Amount: $\$29,000.00$
Date: May 6, 1996 - July 25, 1998

(14) USF Division of Sponsored Research - *Research Grant*
Title: *Testing Exchange Market Efficiency using Nonparametric and Nonlinear Estimation.*
Amount: $\$6,500.00$
Date: January 1, 1995 - December 31, 1995

(15) Social Sciences and Humanities Research Council of Canada - *Operating Grant*
Title: *Semiparametric Estimation of Multi-Equation Econometric Models.*
Amount: $\$15,000.00$
Date: June 1, 1992 - June 1, 1995

(16) Natural Sciences and Engineering Research Council of Canada - *Research Grant*
Title: *Estimation of Multivariate Systems Models: A Heteroscedasticity-Consistent Approach.*
Amount: $\$27,000.00$
Date: April 1, 1991 - April 1, 1994

(17) Social Sciences and Humanities Research Council of Canada - *Strategic Grant*
Joint Work with D. Shapiro, J.B. Smith, and M. Stelcner
Title: *The Gender Earnings Gap and Labour Market Discrimination in Canada: A Reassessment and Extension of Econometric and Policy Analysis.*
Amount: $\$20,000.00$
Date: October 1, 1990 - September 31, 1992

(18) Social Sciences and Humanities Research Council of Canada - *Doctoral Fellowship*
Amount: $\$12,500.00$ per annum
Date: 1987-1988, 1988-1989

(19) Ontario Graduate Scholarship - *Doctoral Scholarship*
Amount: $\$8,500.00$
Date: 1985-1986

(20) McMaster University - *Sam Lawrence Prize in Labour Economics*

Amount: $225.00
Date: 1984

- BOOKS
  - Li, Q. and J.S. Racine (2007), *Nonparametric Econometrics: Theory and Practice,* **Princeton University Press**, ISBN: 0691121613, 768 Pages.

- EDITED VOLUMES
  - *Nonparametric Econometric Methods,* Volume 25 of the book series: **Advances in Econometrics**, ISBN: 978-1-84950-623-6, Edited by: Qi Li, Jeffrey S. Racine, Published: 2009.

- SOFTWARE
  - The ‘np’ package for R available directly from the Comprehensive R Archive Network (www.r-project.org).
  - The ‘npRmpi’ package for R available directly from the Comprehensive R Archive Network (www.r-project.org).
  - The ‘crs’ package for R available directly from the Comprehensive R Archive Network (www.r-project.org).

- PEER REVIEWED PUBLICATIONS
  (1) Li, C. and J.S. Racine (forthcoming), “A Smooth Nonparametric Conditional Density Test for Categorical Responses,” **Econometric Theory**.
  (2) Parmeter, C. and J.S. Racine (forthcoming), “Smooth Constrained Frontier Analysis,” **A Festschrift in Honour of Halbert L. White, Jr.**, Springer Verlag, (X. Chen and N.E. Swanson Eds.).
  (3) Li, Q. and D. Ouyang and J.S. Racine (forthcoming), “Categorical Semiparametric Varying Coefficient Models,” **Journal of Applied Econometrics**.
  (4) Racine, J.S. (2012), “RStudio: A Platform-Independent IDE for R and Sweave,” **Journal of Applied Econometrics**, Volume 27, Issue 1, 167–172.
  (5) Hansen, B. and J.S. Racine (2012), “Jackknife Model Averaging,” **Journal of Econometrics**, Volume 167, Issue 1, 38–46.
  (6) Gyimah-Brempong, K. and J.S. Racine and A. Gyapong (2012), “Aid and Economic Growth: Sensitivity Analysis,” **Journal of International Development**, Volume 24, Issue 1, pages 17–33.
  (7) Zhang, Z. and D. Chen and W. Liu and J.S. Racine and S. Ong and Y. Chen and G. Zhao and Q. Ziang (2011), “Nonparametric Evaluation of Dynamic Disease Risk: A Spatio-Temporal Kernel Approach,” **PLoS ONE**, Volume 6, Number 3, e17381, pages 1–8.
  (8) Racine, J.S. (2011), “Nonparametric Kernel Methods for Qualitative and Quantitative Data,” **The Handbook of Empirical Economics and Finance**, (A. Ullah and D.E.A. Giles Eds.), CRC Press, Chapman & Hall, pages 183–204.
  (9) Li, Q. and J.S. Racine (2010), “Smooth Varying-Coefficient Estimation and Inference for Qualitative and Quantitative Data,” **Econometric Theory**, Volume 26, Issue 06, pages 1607–1637.
  (10) Gyimah-Brempong, K. and J.S. Racine (2010), “Aid and Investment in LDCs: A Robust Approach,” **Journal of International Trade & Economic Development**, Volume 19, No. 2, pages 319–349.

(11) Racine, J.S. (2009), "Nonparametric and Semiparametric Methods in R," **Advances in Econometrics:** Nonparametric Econometric Methods, Elsevier Science, Volume 25, pages 335–375.
(12) Li, C. and D. Ouyang and J.S. Racine (2009), "Nonparametric Regression with Weakly Dependent Data: The Discrete and Continuous Regressor Case," **Journal of Nonparametric Statistics**, Volume 21, Number 6, pages 697–711.
(13) Kiefer, N.M. and J.S. Racine (2009), "The Smooth Colonel Meets the Reverend," **Journal of Nonparametric Statistics**, Volume 21, pp 521-533.
(14) Li, Q., J.S. Racine, and J. Wooldridge (2009), "Efficient Estimation of Average Treatment Effects with Mixed Categorical and Continuous Data," **Journal of Business and Economic Statistics**, Volume 27, pp 206-223.
(15) Meredith, E. and J.S. Racine (2009), "Towards Reproducible Econometric Research: The Sweave Framework," **Journal of Applied Econometrics**, Volume 24, pp 366-374.
(16) Li, Q., E. Maasoumi, and J.S. Racine (2009), "A Nonparametric Test for Equality of Distributions with Mixed Categorical and Continuous Data," **Journal of Econometrics**, Volume 148, pp 186-200.
(17) Ouyang, D., Q. Li, and J.S. Racine (2009), "Nonparametric Estimation of Regression Functions with Discrete Regressors," **Econometric Theory**, Volume 25, pp 1-42.
(18) Maasoumi, E. and J.S. Racine (2009), "A Robust Entropy-Based Test of Asymmetry for Discrete and Continuous Processes," **Econometric Reviews**, Volume 28, pp 246-261.
(19) Li, Q. and J.S. Racine (2008), "Nonparametric Estimation of Conditional CDF and Quantile Functions with Mixed Categorical and Continuous Data," **Journal of Business and Economic Statistics**, Volume 26, Number 4, pp 423-434.
(20) Hayfield, T. and J.S. Racine (2008), "Nonparametric Econometrics: The np Package," **Journal of Statistical Software**, Volume 27, Number 5, pp 1-32.
(21) Li, Q., J.S. Racine, and J. Wooldridge (2008), "Estimating Average Treatment Effects with Continuous and Discrete Covariates: The Case of Swan-Ganz Catherization," **American Economic Review**, Volume 98, Number 2, pp 357-62.
(22) Li, J. and J.S. Racine (2008), "Maxima: An Open Source Computer Algebra System," **Journal of Applied Econometrics**, Volume 23, Issue 4, pp 515-523.
(23) Racine, J.S. (2008), "Nonparametric Econometrics: A Primer," **Foundations and Trends in Econometrics**, Volume 3, Number 1, pp 1-88.
An edited version of this article is reprinted in Russian and appears as follows:
Racine, J.S. (2008), "Nonparametric Econometrics: A Primer," **Quantile**, Number 4, pp 7-56.
(24) Hall, P., Q. Li, and J.S. Racine (2007), "Nonparametric Estimation of Regression Functions in the Presence of Irrelevant Regressors," **The Review of Economics and Statistics**, Volume 89, Issue 4, pp 784-789.
(25) Hayfield, T. and J.S. Racine (2007), "The np Package," **RNews**, Volume 7, pp 36-43.
(26) Hsiao, C., Q. Li, and J.S. Racine (2007), "A Consistent Model Specification Test with Mixed Categorical and Continuous Data," **Journal of Econometrics**, Volume 140, Issue 2, pp 802-826.
(27) Racine, J.S. and J. G. MacKinnon (2007), "Inference via Kernel Smoothing of Bootstrap P Values," **Computational Statistics and Data Analysis**, Volume 51, Issue 12, pp 5949-5957.

(28) Racine, J.S. and E. Maasoumi (2007), "A Versatile and Robust Metric Entropy Test of Time Reversibility and other Hypotheses," **Journal of Econometrics**, Volume 138, pp 547-567.
(29) Racine, J.S. and J. G. MacKinnon (2007), "Simulation-Based Tests that can use any Number of Simulations," **Communications in Statistics**, Volume 36, Number 2, pp 357-365.
(30) Maasoumi, E., J.S. Racine, and T. Stengos (2007), "Growth and Convergence: A Profile of Distribution Dynamics and Mobility," **Journal of Econometrics**, Volume 136, pp 483-508.
(31) Chakrabarty, M., A. Schmalenbach, and J.S. Racine (2006), "On the Distributional Effects of Income in an Aggregate Consumption Relation," **Canadian Journal of Economics**, Volume 39, pp 1221-1243.
(32) Racine, J.S., J. Hart, and Q. Li (2006), "Testing the Significance of Categorical Predictor Variables in Nonparametric Regression Models," **Econometric Reviews**, Volume 25, pp 523-544.
(33) Gyimah-Brempong, K. and J.S. Racine (2006), "Alcohol Availability and Crime: A Robust Approach," **Applied Economics**, Volume 38, pp 1293-1307.
(34) Racine, J.S. (2006), "gnuplot 4.0: A Portable Interactive Plotting Utility," **Journal of Applied Econometrics**, Volume 21, pp 133-141.
(35) Racine, J.S. and A. Ullah (2006), "Nonparametric Econometrics," **Palgrave Handbook of Econometrics: Volume 1, Theoretical Econometrics**, pp 1001-1034.
(36) Racine, J.S. and A. Ker (2006), "Rating Crop Insurance Policies with Efficient Nonparametric Estimators That Admit Mixed Data Types," **Journal of Agricultural and Resource Economics**, Volume 31, Number 1, pp 27-39.
(37) Ouyang, D., Q. Li, and J.S. Racine (2006), "Cross-Validation and the Estimation of Probability Distributions with Categorical Data," **Journal of Nonparametric Statistics**, Volume 18, Number 1, pp 69-100.
(38) Racine, J.S., Q. Li., and X. Zhu (2004), "Kernel Estimation of Multivariate Conditional Distributions," **Annals of Economics and Finance**, Volume 5, Number 2, pp 211-235.
(39) Hall, P., J.S. Racine, and Q. Li (2004), "Cross-Validation and the Estimation of Conditional Probability Densities," **Journal of The American Statistical Association**, Volume 99, Number 468, pp 1015-1026.
(40) Li, Q. and J.S. Racine (2004), "Predictor Relevance and Extramarital Affairs," **Journal of Applied Econometrics**, July/August, Volume 19, Number 4, pp 533–535.
(41) Granger, C., E. Maasoumi, and J.S. Racine (2004), "A Dependence Metric for Possibly Nonlinear Processes," **Journal of Time Series Analysis**, May, Volume 25, Number 5, pp 649–669.
(42) Li, Q. and J.S. Racine (2004), "Cross-Validated Local Linear Nonparametric Regression," **Statistica Sinica**, Volume 14, Number 2, pp 485-512.
(43) Racine, J.S. and Q. Li (2004), "Nonparametric Estimation of Regression Functions with Both Categorical and Continuous Data," **Journal of Econometrics**, March, Volume 119, Issue 1, pp 99-130.
(44) Li, Q. and J.S. Racine (2003), "Nonparametric Estimation of Distributions with Categorical and Continuous Data," **Journal of Multivariate Analysis**, August, Volume 86, Issue 2, pp 266-292.

(45) Racine, J.S. (2002), "Parallel Distributed Kernel Estimation," **Computational Statistics and Data Analysis**, August, Volume 40, Issue 2, pp 293–302.
(46) Racine, J.S. and R. Hyndman (2002), "Using R to Teach Econometrics," **Journal of Applied Econometrics**, March/April, Volume 17, Issue 2, pp 175-189.
(47) Maasoumi, E. and J.S. Racine (2002), "Entropy and Predictability of Stock Market Returns," **Journal of Econometrics**, March, Volume 107, Issue 2, pp 291-312.
(48) Racine, J.S. (2002), "'New and Improved' Direct Marketing: A Nonparametric Approach," **Advances in Econometrics:** Econometric Models in Marketing, A. Montgomery and P. H. Franses (Eds), Elsevier Science, Volume 16, pp 141-164.
(49) Racine, J.S. (2002), "Generalized Semiparametric Binary Prediction," **Annals of Economics and Finance**, Volume 3, pp 131-147.
(50) Racine, J.S. (2002), "Index-Free, Density-Based Multinomial Choice," **Handbook of Applied Econometrics and Statistical Inference**, Ullah, A. and A. Wan and A. Chaturvedi (Eds), Marcel Dekker Inc., pp 115-142.
(51) Racine, J.S. (2001), "On The Nonlinear Predictability of Stock Returns Using Financial and Economic Variables," **Journal of Business and Economic Statistics**, July, Volume 19, Number 3, pp 380-382.
(52) White, H. and J.S. Racine (2001), "Statistical Inference, the Bootstrap, and Neural Network Modelling with Application to Foreign Exchange Rates," IEEE Transactions on **Neural Networks**: Special Issue on Neural Networks in Financial Engineering, July, Volume 12, Number 4, pp 657-673.
(53) Chen, X., J.S. Racine, and N. R. Swanson (2001), "Semiparametric ARX Neural Network Models with an Application to Forecasting Inflation," IEEE Transactions on **Neural Networks**: Special Issue on Neural Networks in Financial Engineering, July, Volume 12, Number 4, pp 674-684.
(54) Racine, J.S. (2001), "Bias-Corrected Kernel Regression," **Journal of Quantitative Economics**, January, Volume 17, Number 1, pp 25–42.
(55) Racine, J.S. (2000), "A Consistent Cross-Validatory Method for Dependent Data: hv-Block Cross-Validation," **Journal of Econometrics**, November, Volume 9, Issue 1, pp 39-61.
(56) Racine, J.S. and J. B. Smith (2000), "Nonparametric Estimation of Growth in Replenishable Resource Stocks," **Advances in Econometrics**: Applying Kernel and Nonparametric Estimation to Economic Topics, R. Carter-Hill and T. Fomby (eds.), JAI Press Inc., Volume 14, pp 309-327.
(57) Racine, J.S. (2000), "Feasible Resampling for Nonparametric Kernel Estimators," **Journal of Quantitative Economics**, July, Vol 16, Number 2, pp 19–30.
(58) Racine, J.S. (2000), "The Cygwin Tools: A GNU Toolkit for Windows," **Journal of Applied Econometrics**, July, Volume 15, Number 3, pp 331-341.
(59) Racine, J.S. (1997), "Consistent Significance Testing for Nonparametric Regression," **Journal of Business and Economic Statistics**, July, Volume 15, Number 3, pp 369-379.
(60) Racine, J.S. (1997), "Feasible Cross-Validatory Model Selection for General Stationary Processes," **Journal of Applied Econometrics**, March/April, Volume 12, pp 169-179.
(61) Morrow, G. D., and R. M. Stein and J.S. Racine and J. Siegel-Bartelt (1997), "Computerized Videokeratography of Kerataconus Kindreds," **Canadian Journal of Opthalmology**, June, Volume 32, Number 4, pp 233-243.

(62) Racine, J.S. and P. Rilstone (1995), "The Reverse Regression Problem: Statistical Paradox or Artefact of Misspecification?," **Canadian Journal of Economics**, August, Volume 28, Number 3, pp 502-531.
(63) González-Rivera, G. and J.S. Racine (1995), "Maximum Likelihood Estimation and Testing Strategies in GARCH Models," **Proceedings of the American Statistical Association**, Joint Statistical Meetings, Orlando, Florida, pp 47-54.
(64) Racine, J.S. (1993), "An Efficient Cross-Validation Algorithm For Window Width Selection for Nonparametric Kernel Regression," **Communications in Statistics**, October, Volume 22, Issue 4, pp 1107-1114.
(65) Ullah, A. and J.S. Racine (1992), "Smooth Improved Estimators of Econometric Parameters," in W. E. Griffiths, H. Lütkepohl, and M. E. Bock, Editors, **Readings in Econometric Theory and Practice**, A Volume in Honour of George Judge, North Holland, pp 197-213.

- PUBLISHED BOOK REVIEWS
  (1) Racine, J.S. (2005), "Finite Sample Econometrics by Aman Ullah," **Economic Record**, Volume 81, Issue 1, pp 94-95.
  (2) Racine, J.S. (2001), "Nonparametric Econometrics - Themes in Modern Econometrics by Adrian Pagan and Aman Ullah," **Journal of The American Statistical Association**, March, Volume 96, Number 453, pp 343-345.

- WORK SUBMITTED FOR PUBLICATION
  (1) Nie, Z. and J.S. Racine, "The crs Package: Nonparametric Regression Splines for Continuous and Categorical Predictors,", submitted for publication.
  (2) Racine, J.S. and L. Liu, "A Partially Linear Kernel Estimator for Categorical Data," submitted for publication.
  (3) Ma, S. and J.S. Racine, "Additive Regression Splines with Irrelevant Categorical and Continuous Regressors," submitted for publication.
  (4) Li, Q. and J. Lin and J.S. Racine, "Optimal Bandwidth Selection for Nonparametric Conditional Distribution and Quantile Functions," submitted for publication.
  (5) Grootendorst, P. and J.S. Racine, "Distributional Effects of Needs-Based Drug Subsidies: Regional Evidence From Canada," submitted for publication.
  (6) Racine, J.S. and C. Parmeter and P. Du, "Nonparametric Kernel Regression with Multiple Predictors and Multiple Shape Constraints," submitted for publication.
  (7) Gyimah-Brempong, K. and J.S. Racine, "Aid and Economic Growth: A Robust Approach," submitted for publication.
  (8) Ma, S. and J.S. Racine and L. Yang, "Spline Regression in the Presence of Categorical Predictors," submitted for publication.

- RECENT WORKING PAPERS AND WORK IN PROGRESS
  (1) Bugden, J. and I. Fraser and J.S. Racine and R. Waschik (2010), "Nonparametric Hedonic Analysis of Tax Changes and House Prices," **Manuscript**.
  (2) Racine, J.S. and C. Parmeter (2009), "Data-Driven Model Evaluation: A Test for Revealed Performance," **Manuscript**.
  (3) Racine, J.S. and C. Parmeter (2008), "A Nonparametric Wald Test of General Nonlinear Restrictions," **Manuscript**.
  (4) Racine, J.S. (2007), "Data-driven Robust Regression," **Manuscript**.
  (5) Racine, J.S. (2007), "Data-driven Resistant Robust Regression," **Manuscript**.

(6) Racine, J.S. (2006), "Consistent Specification Testing of Heteroskedastic Parametric Regression Quantile Models with Mixed Data," **Manuscript**.
(7) Baiocchi, G. and J.S. Racine (2006), "Reporting Nonparametric Computational-based Results," **Manuscript**.
(8) Millimet, D. and J.S. Racine (2004), "A Nonparametric Analysis of the Determinants of Child Schooling in Indonesia," **Manuscript**.
(9) Hsiao, C., Q. Li, and J.S. Racine (2003), "A Robust Test for State Dependency in Dynamic Discrete Response Panel Data Models," **Manuscript**.
(10) Racine, J.S. (2002), "A Consistent Nonparametric Distributional Invariance Test," **Manuscript**.

- WORKSHOPS

(1) **Sveriges Lantbruksuniversitet, June 13–17, 2011**, "Applied Nonparametric Modeling."
(2) **Toulouse School of Economics, May 16-25, 2011**, "Sparse Categorical Nonparametric Estimation."
(3) **Center for Research in Econometric Analysis of TimE Series (CREATES), Aarhus University, May 9–12, 2011**, "Nonparametric Econometrics for Dependent Data."
(4) **University of Crete, 5th Advanced Summer School in Economics, Rethymno, Crete, August 1–8, 2010**, "Semiparametric and Nonparametric Econometrics."
(5) **Eidgenössische Technische Hochschule, Zürich, Switzerland, June 14–18, 2010**, "Nonparametric Econometrics."
(6) **Sveriges Lantbruksuniversitet, Uppsala, Sweden, June 8–12, 2009**, "Applied Nonparametric Econometrics."
(7) **University of Pretoria, Pretoria, South Africa, November 3–7, 2008**, "ERSA Workshop on Nonparametric Methods."
(8) **Université de Neuchâtel, Neuchâtel, Switzerland, September 1–5, 2008**, "Semiparametric and Nonparametric Econometrics."
(9) **Sveriges Lantbruksuniversitet, Uppsala, Sweden, June 9–13, 2008**, "Applied Nonparametric Econometrics."
(10) **Ryerson University, Toronto, Canada, April 29–May 8, 2008**, "Nonparametric and Semiparametric Econometrics with Mixed Data."
(11) **Centro Interuniversitario di Econometria Econometrics Summer School, Bertinoro, Italy, June 11–16, 2007**, "A Unified Framework for Nonparametric and Semiparametric Econometrics with Mixed Data."

- CONFERENCE PRESENTATIONS AND INVITED LECTURES

(1) **McMaster University (Department of Mathematics and Statistics), January 23, 2012**, "Spline Regression in the Presence of Categorical Predictors."
(2) **Third French Econometrics Conference (Keynote Speaker), Aix-en-Provence, December 12, 2011**, "Mitigating the Curse-of-Dimensionality in Nonparametric Regression."
(3) **Carleton University, November 4, 2011**, "Spline Regression in the Presence of Categorical Predictors."
(4) **McMaster University, October 5, 2011**, "Spline Regression in the Presence of Categorical Predictors."

(5) **Toulouse School of Economics, May 18, 2011**, "Programming with R."
(6) **New York Econometrics Camp VI, April 9, 2011**, "Categorical Semiparametric Varying Coefficient Models."
(7) **University of Miami, March 25, 2011**, "Smooth Constrained Frontier Analysis."
(8) **Universidad de Zaragoza, March 3, 2011**, "Spline Regression in the Presence of Categorical Predictors."
(9) **University of Manitoba, December 3, 2010**, "Constrained Nonparametric Kernel Regression: Estimation and Inference."
(10) **University of Windsor (Department of Mathematics and Statistics), November 25, 2010**, "Constrained Nonparametric Kernel Regression: Estimation and Inference."
(11) **University of Toronto (Department of Statistics), November 11, 2010**, "Constrained Nonparametric Kernel Regression: Estimation and Inference."
(12) **Canadian Econometrics Study Group, October 22, 2010**, "Spline Regression in the Presence of Categorical Predictors."
(13) **New York Econometrics Camp V, October 2, 2010**, "Spline Regression in the Presence of Categorical Predictors."
(14) **Rimini Center for Economic Analysis, June 11, 2010**, "Spline Regression in the Presence of Categorical Predictors."
(15) **University of Aarhus (CREATES), April 15, 2010**, "Constrained Nonparametric Kernel Regression: Estimation and Inference."
(16) **Universidad Carlos III de Madrid, April 12, 2010**, "Constrained Nonparametric Kernel Regression: Estimation and Inference."
(17) **Toulouse School of Economics, April 2, 2010**, "Computational Methods in Economics: Reproducible Research."
(18) **Vanderbilt University, February 18, 2010**, "Smooth Constrained Frontier Analysis."
(19) **Michigan State University (Department of Statistics), February 9, 2010**, "Constrained Nonparametric Kernel Regression: Estimation and Inference."
(20) **American University Info-Metrics Institute, January 25, 2010**, "Entropy in Hypothesis Testing: Review and Applications."
(21) **University of Guelph, November 20, 2009**, "Smooth Constrained Frontier Analysis."
(22) **Lakehead University, November 6, 2009**, "Smooth Constrained Frontier Analysis."
(23) **Michigan State University, October 23, 2009**, "Smooth Constrained Frontier Analysis."
(24) **McMaster University (Department of Mathematics and Statistics), September 29, 2009**, "Constrained Nonparametric Kernel Regression: Estimation and Inference."
(25) **University of Western Ontario, September 25, 2009**, "Constrained Nonparametric Kernel Regression: Estimation and Inference."
(26) **Canadian Econometrics Study Group, September 19, 2009**, "Data-Driven Model Evaluation: A Test for Revealed Performance."
(27) **AAEA Meetings, Milwaukee, Wisconsin, July 28, 2009**, "The Use of R in Econometric Modeling."

(28) **Nuffield College, Oxford, June 19, 2009**, "Constrained Nonparametric Kernel Regression: Estimation and Inference."
(29) **AECON Workshop, Køge, Denmark, June 15, 2009**, "Methods in Econometrics."
(30) **University of California, Riverside, May 8, 2009**, "Constrained Nonparametric Kernel Regression: Estimation and Inference."
(31) **University of California, Los Angeles, May 6, 2009**, "Constrained Nonparametric Kernel Regression: Estimation and Inference."
(32) **University of California, San Diego, May 5, 2009**, "Constrained Nonparametric Kernel Regression: Estimation and Inference."
(33) **New York Econometrics Camp IV, April 4, 2009**, "Data-Driven Model Evaluation: A Test for Revealed Performance."
(34) **Queens University, April 2, 2009**, "Constrained Nonparametric Kernel Regression: Estimation and Inference."
(35) **University of British Columbia, November 28, 2008**, "Constrained Nonparametric Kernel Regression: Estimation and Inference."
(36) **University of Victoria, November 27, 2008**, "Constrained Nonparametric Kernel Regression: Estimation and Inference."
(37) **Simon Fraser University, November 25, 2008**, "Constrained Nonparametric Kernel Regression: Estimation and Inference."
(38) **Advances in Econometrics Conference, Louisiana State University, November 15, 2008**, "Nonparametric and Semiparametric Methods in R."
(39) **Louisiana State University, November 14, 2008**, "Constrained Nonparametric Kernel Regression: Estimation and Inference."
(40) **Groupement de Recherche en Economie Quantitative d'Aix-Marseille, October 9, 2008**, "Constrained Nonparametric Kernel Regression: Estimation and Inference."
(41) **Toulouse School of Economics, October 6, 2008**, "Constrained Nonparametric Kernel Regression: Estimation and Inference."
(42) **Canadian Econometrics Study Group, September 27, 2008**, "Jackknife Model Averaging."
(43) **Syracuse University, September 12, 2008**, "Constrained Nonparametric Kernel Regression: Estimation and Inference."
(44) **Cornell University, April 8, 2008**, "Smooth Varying-Coefficient Estimation and Inference for Qualitative and Quantitative Data."
(45) **New York Econometrics Camp III, April 4, 2008**, "Jackknife Model Averaging."
(46) **Southern Methodist University, February 26, 2008**, "Smooth Varying-Coefficient Estimation and Inference for Qualitative and Quantitative Data."
(47) **Texas Econometrics Camp XIII, February 16, 2008**, "A Nonparametric Test for Equality of Distributions with Mixed Categorical and Continuous Data."
(48) **Monash University, February 1, 2008**, "Smooth Varying-Coefficient Estimation and Inference for Qualitative and Quantitative Data."
(49) **University of Melbourne, January 23, 2008**, "Smooth Varying-Coefficient Estimation and Inference for Qualitative and Quantitative Data."
(50) **McMaster University, November 20, 2007**, "Nonparametric Estimation of Regression Functions in the Presence of Irrelevant Regressors."

(51) **Virgina Polytechnical Institute, October 29, 2007**, "Smooth Varying-Coefficient Nonparametric Models for Qualitative and Quantitative Data."
(52) **Indiana University, October 19, 2007**, "Kernel Regression with Irrelevant Regressors."
(53) **Canadian Econometrics Study Group, September 28, 2007**, "Smooth Varying-Coefficient Nonparametric Models for Qualitative and Quantitative Data."
(54) **University of Alberta, May 11 2007**, "Nonparametric Estimation of Regression Functions in the Presence of Irrelevant Regressors."
(55) **McGill University, April 6, 2007**, "A Partially Linear Kernel Estimator for Categorical Data."
(56) **Cornell University, February 27, 2007**, "A Partially Linear Kernel Estimator for Categorical Data."
(57) **Oregon State University, January 26, 2007**, "A Partially Linear Kernel Estimator for Categorical Data."
(58) **South East Asia Meetings of the Econometric Society, Chennai India, December 19, 2006**, "A Partially Linear Kernel Estimator for Categorical Data."
(59) **HEC Montreal, November 16, 2006**, "Consistent Specification Testing of Heteroskedastic Parametric Regression Quantile Models with Mixed Data."
(60) **University of Toronto, November 10, 2006**, "Consistent Specification Testing of Heteroskedastic Parametric Regression Quantile Models with Mixed Data."
(61) **SHARCNET Fall Workshop, University of Waterloo, October 16, 2006**, "Topics on scientific and statistical parallel computing using R on distributed systems."
(62) **Far East Meetings of the Econometric Society, Tsinghua University, Beijing, China, July 9th-12th, 2006**, "Consistent Specification Testing of Heteroskedastic Parametric Regression Quantile Models with Mixed Data."
(63) **useR! 2006, Wirtschaftsuniversität Wien, Vienna, Austria, June 16, 2006**, "np: A Package for Nonparametric Kernel Smoothing with Mixed Datatypes."
(64) **Southern Methodist University, May 8, 2006**, "Consistent Specification Testing of Heteroskedastic Parametric Regression Quantile Models with Mixed Data."
(65) **Texas A&M University, May 4, 2006**, "Consistent Specification Testing of Heteroskedastic Parametric Regression Quantile Models with Mixed Data."
(66) **University of Waterloo, March 31, 2006**, "Nonparametric Estimation of Conditional CDF and Quantile Functions with Mixed Categorical and Continuous Data."
(67) **New York Econometrics Camp I, February 4, 2006**, "Nonparametric Estimation of Conditional CDF and Quantile Functions with Applications in Finance."
(68) **Georgia Institute of Technology, November 8, 2005**, "Recent Developments in Kernel Smoothing with both Categorical and Continuous Data."
(69) **Canadian Econometrics Study Group, October 22, 2005**, "Nonparametric Estimation of Conditional CDF and Quantile Functions with Mixed Categorical and Continuous Data."
(70) **McMaster University (Department of Mathematics and Statistics), September 27, 2005**, "Nonparametric Estimation of Conditional CDF and Quantile Functions with Applications in Finance."
(71) **9th World Congress of the Econometric Society, University College London, August 24, 2005**, "Nonparametric Estimation of Conditional CDF and Quantile Functions with Mixed Categorical and Continuous Data."

(72) **American Statistical Association Joint Statistical Meetings, Minneapolis Minnesota, August 10, 2005**, "A Nonparametric Wald Test of General Nonlinear Restrictions."
(73) **SPIDA, York University, June 3, 2005**, "Bootstrapping When Only a Small Number of Replications are Possible."
(74) **University of Toronto, May 26, 2005**, Keynote Speaker, Canadian Health Economics Study Group, "Nonparametric Methods for Mixed Categorical and Continuous Processes with Applications in the Health Arena."
(75) **Texas A&M University, January 19, 2005**, "Nonparametric Estimation of Conditional CDF and Quantile Functions with Mixed Categorical and Continuous Data."
(76) **Southern Economic Association, November 21, 2004**, "A Nonparametric Test for Equality of Distributions with Mixed Categorical and Continuous Data."
(77) **University of California Riverside, November 8, 2004**, "Kernel Methods in Mixed Data Models."
(78) **New York University, November 5, 2004**, "Kernel Methods in Mixed Data Models."
(79) **Midwest Econometrics Group, Northwestern University, October 16, 2004**, "Efficient Estimation of Average Treatment Effects with Mixed Categorical and Continuous Data."
(80) **Canadian Econometric Study Group 2004, York University, September 25, 2004**, "A Versatile and Robust Metric Entropy Test of Time Reversibility and Dependence."
(81) **Georgia State University, September 10, 2004**, "Nonparametric Estimation and Inference with Mixed Data Types."
(82) **McMaster University, April 30, 2004**, "Testing the Significance of Categorical Variables in Nonparametric Regression Models."
(83) **McGill University, April 2, 2004**, "Testing the Significance of Categorical Variables in Nonparametric Regression Models."
(84) **Syracuse University, February 26, 2004**, "Parallel Distributed Numerical Computation."
(85) **University of Toronto, February 2, 2004**, "Testing the Significance of Categorical Variables in Nonparametric Regression Models."
(86) **Simon Fraser University, December 2, 2003**, "Testing the Significance of Categorical Variables in Nonparametric Regression Models."
(87) **University of British Columbia, December 1, 2003**, "Testing the Significance of Categorical Variables in Nonparametric Regression Models."
(88) **State University of New York, Binghamton, November 21, 2003**, "Testing the Significance of Categorical Variables in Nonparametric Regression Models."
(89) **Queens University, November 4, 2003**, "Testing the Significance of Categorical Variables in Nonparametric Regression Models."
(90) **Canadian Econometric Study Group 2003, McMaster University, September 20, 2003**, "A Nonparametric Analysis of the Determinants of Child Schooling in Indonesia."
(91) **York University, September 19, 2003**, "Testing the Significance of Categorical Variables in Nonparametric Regression Models."
(92) **Syracuse University, March 26, 2003**, "An Introduction to Kernel Smoothing with Mixed Data Types."

(93) **Texas Econometrics Camp VIII, February 23, 2003**, "Inference via Kernel Smoothing of Bootstrap P Values."
(94) **Southern Methodist University, February 21, 2003**, "Testing the Significance of Categorical Variables in Nonparametric Regression Models."
(95) **University of Guelph, November 15, 2002**, "Nonparametric Estimation of Regression Functions with Discrete Explanatory Variables."
(96) **Cornell University, October 1, 2002**, "Nonparametric Estimation of Regression Functions with Discrete Explanatory Variables."
(97) **Australian National University, September 20, 2002**, "To smooth or not to smooth? Kernel smoothing for mixed data with applications."
(98) **International Conference on Current Advances and Trends in Nonparametric Statistics held in Crete, Greece, July 15-19, 2002**, "Testing the Significance of Categorical Variables in Nonparametric Regression Models."
(99) **Texas Econometrics Camp VII, February 24, 2002**, "Growth and Convergence: A Profile of Distribution Dynamics and Mobility."
(100) **Syracuse University, November 16, 2001**, "Nonparametric Estimation and Inference with Mixed Data Types."
(101) **University of Miami, October 12, 2001**, "Nonparametric Estimation and Inference with Mixed Data Types."
(102) **University of Central Florida, September 7, 2001**, "Cells and Kernels: Nonparametric Estimation with Mixed Data Types."
(103) **LaTrobe University, July 20, 2001**, "Recent Developments in Nonparametric Kernel Estimation with Mixed Data Types."
(104) **Monash University, July 19, 2001**, "Recent Developments in Nonparametric Kernel Estimation with Mixed Data Types."
(105) **The University of Melbourne, July 16, 2001**, "Recent Developments in Nonparametric Kernel Estimation with Mixed Data Types."
(106) **Interface '01, The 33rd Symposium on the Interface of Computing Science and Statistics, Los Angeles, June 14, 2001**, "Statistical Inference, the Bootstrap, and Neural Network Modelling with Application to Foreign Exchange Rates."
(107) **Texas A&M University, April 19, 2001**, "Nonparametric Estimation with Mixed Data Types."
(108) **University of Arizona, January 18, 2001**, "Recent Developments in Nonparametric Kernel Estimation with Mixed Data Types."
(109) **Southern Methodist University, November 17, 2000**, "A Global Nonparametric Wald-Type Test of Equality Restrictions with Mixed Data Types."
(110) **University of Rochester, November 9, 2000**, "Nonparametric Estimation of Regression Functions with Mixed Categorical and Continuous Data."
(111) **Cornell University, November 7, 2000**, "Nonparametric Estimation of Regression Functions with Mixed Categorical and Continuous Data."
(112) **Canadian Econometric Study Group 2000, University of Guelph, September 29, 2000**, "Nonparametric Estimation of Regression Functions with Mixed Categorical and Continuous Data."
(113) **8th World Congress of the Econometric Society, University of Washington, Seattle, August 16, 2000**, "Nonparametric Estimation of Regression Functions with Mixed Categorical and Continuous Data."

(114) **8th World Congress of the Econometric Society, University of Washington, Seattle, August 15, 2000**, "Nonparametric Estimation of Conditional Distributions with Mixed Categorical and Continuous Data."
(115) **Southern Methodist University, April 17, 2000**, "Nonparametric Estimation of Conditional Distributions with Mixed Categorical and Continuous Data."
(116) **University of Texas, Austin, April 15, 2000**, "Nonparametric Estimation of Conditional Distributions with Mixed Categorical and Continuous Data."
(117) **Canadian Econometric Study Group 1999, Montreal, September 25, 1999**, "A Metric Entropy and a New Test of Independence."
(118) **Far East Meetings of the Econometric Society, Singapore, July 3, 1999**, "Generalized Semiparametric Binary Choice."
(119) **University of South Florida, April 23, 1999**, "A Metric Entropy and a New Test of Independence."
(120) **Texas Econometrics Camp IV, February 27, 1999**, "A Metric Entropy and a New Test of Independence."
(121) **University of South Florida, November, 1998**, "Density Based Multinomial Choice."
(122) **Pennsylvania State University, October 9, 1998**, "Density Based Multinomial Choice."
(123) **University of South Florida, February, 1998**, "Nonparametric Maximum Likelihood Estimation and Inference."
(124) **North American Summer Meetings of the Econometric Society, University of Quebec at Montreal, June, 1998**, "Nonparametric Maximum Likelihood Estimation and Inference."
(125) **University of South Florida Department of Epidemiology and Biostatistics, May, 1998**, "Nonparametric Maximum Likelihood Estimation and Inference."
(126) **North American Summer Meetings of the Econometric Society, Caltech, June, 1997**, "Bias-Corrected Kernel Regression."
(127) **Wilfrid Laurier University, March, 1997**, "Bias-Corrected Kernel Regression."
(128) **University of Florida, November, 1996**, "A Consistent Cross-Validatory Method for Dependent data: hv-Block Cross-Validation."
(129) **University of South Florida, September, 1996**, "A Consistent Cross-Validatory Method for Dependent data: hv-Block Cross-Validation."
(130) **North American Summer Meetings of the Econometric Society, July, 1994**, "Statistical Inference, the Bootstrap, and Neural Network Modelling."
(131) **Florida State University, March, 1994**, "Consistent Significance Testing for Nonparametric Regression."
(132) **Canadian Econometric Study Group 1994, University of Toronto, September, 1993**, "Consistent Significance Testing for Nonparametric Regression."
(133) **University of South Florida, March, 1993**, "Consistent Significance Testing for Nonparametric Regression."
(134) **University of California San Diego, March, 1993**, "Consistent Significance Testing for Nonparametric Regression."
(135) **University of California Riverside, February, 1993**, "Consistent Significance Testing for Nonparametric Regression."
(136) **Georgia State University, February, 1993**, "Consistent Significance Testing for Nonparametric Regression."

(137) **South East Asia Meetings of the Econometric Society, Bombay India, December, 1992**, "Bias-Corrected Kernel Regression with Heteroskedasticity-Consistent Error Bounds."
(138) **University of California San Diego, October 1992**, "Bias-Corrected Kernel Regression with Heteroskedasticity-Consistent Error Bounds."
(139) **McMaster University, September 1992**, "The Reverse Regression Paradox: Some New Evidence."
(140) **Canadian Economics Association Meetings, September 1992**, "The Reverse Regression Paradox: Some New Evidence."
(141) **York University, March 1992**, "The Reverse Regression Paradox: Some New Evidence."
(142) **University of Toronto, November, 1991**, "Computer Assisted Corneal Topography of Kerataconus Kindreds."
(143) **Canadian Econometric Study Group 1990, September, 1990**, "A Semiparametric Approach to the Estimation of Systems of Equations Models in the Presence of Heteroscedasticity of Unknown Form."
(144) **York University, February, 1989**, "Semiparametric Estimation in the Presence of Heteroscedasticity of Unknown Form."
(145) **University of Windsor, February, 1989**, "Semiparametric Estimation of SUR models: A Heteroscedasticity Consistent Approach."

- CONFERENCE PARTICIPATION

(1) Discussant for "Quantile Regression for Panel Data Models with Fixed Effects and Small T: Identification and Estimation" by Maria Ponomareva, Canadian Econometrics Study Group, Ryerson University, Toronto Ontario, **October 13, 2011**.
(2) Session Chair at the New York Econometrics Camp VI, **April 10, 2011**.
(3) Discussant for "Tighter Bounds in Triangular Systems" by Jun, Pinkse and Xu, Canadian Econometrics Study Group, Carleton University, Ottawa Ontario, **September 19, 2009**.
(4) Session Chair at the New York Econometrics Camp IV, **April 5, 2009**.
(5) Session Chair at the New York Econometrics Camp II, **March 24, 2007**.
(6) Session Chair of the Nonparametric/Semiparametric Econometrics Session, South East Asia Meetings of the Econometric Society, Chennai India, **December 19, 2006**.
(7) Session Chair of the Model Selection Session, Canadian Econometrics Study Group, Brock University, Niagara Falls, Ontario, **October 21, 2006**.
(8) Canadian Econometrics Study Group Program Committee, Brock University, Niagara Falls, Ontario, **2006**.
(9) Discussant for "Nonstandard Asymptotics for Quantile Regression" Chuan Goh (University of Toronto), Canadian Econometrics Study Group, Simon Fraser University, Vancouver B.C., **October 22, 2005**.
(10) Session Chair of the Nonparametric Estimation II Session at the 9th World Congress of the Econometric Society, University College London, **August 24, 2005**.
(11) Session Chair of the Econometric Methods and Applications Session at the American Statistical Association Joint Statistical Meetings, Minneapolis Minnesota, **August 8, 2005**.
(12) Discussant for "Kernel Estimation When Density Does Not Exist" by Victoria Zinde-Walsh (McGill University), Canadian Economics Association Meeting, **May 29, 2005**.

(13) Session Chair of the Nonparametric Methods II Session at the Fifth World Congress of the Econometric Society, University of Washington, **August 15, 2000**.
(14) Session Chair of the Applied Econometrics Session at the Far East Meetings of the Econometric Society, Singapore, **July 3, 1999**.
(15) Discussant for "The Relative Measurement Error Bias in Nonparametric and OLS Regression: Implications for Specification Tests" by Chris Bollinger (Georgia State University), North American Summer Meetings of the Econometric Society, University of Quebec at Montreal, **July, 1998**.
(16) Discussant for "Semiparametric Maximum Likelihood Estimation of Nonlinear Regression Models and Monte Carlo Evidence" by Jian Yang (University of Western Ontario), Canadian Econometric Study Group meetings, Queens University, **September, 1997**.
(17) Discussant for "An Algorithm for Robust Regression" by Lonnie Magee (McMaster University) at the Canadian Econometric Study Group meetings at the University of Laval, **September, 1991**.

- REFEREE AND REVIEW ACTIVITIES

American Economic Review, American Statistician, Annals of Operations Research, Annals of Statistics, Annals of the Institute of Statistical Mathematics, Annals of Economics and Finance, Annual Review of Economics, Bernoulli, Canadian Journal of Statistics, Computational Statistics, Computational Statistics and Data Analysis, Eastern Economic Journal, Economic Inquiry, Econometric Reviews, Econometric Theory, Econometrics Journal, Economic and Social Research Council, Empirical Economics, Estonian Sciences Foundation, European Journal of Operational Research, Georgian National Science Foundation, IEEE Neural Network Society, Health Economics, IEEE Transactions on Neural Networks, International Journal of Forecasting, International Journal of Neural Systems, Journal of Agricultural Economics, Journal of Agricultural and Applied Economics, Journal of Applied Econometrics, Journal of Business and Economic Statistics, Journal of Comparative Economics, Journal of Econometrics, Journal of Empirical Finance, Journal of Human Resources, Journal of International Money and Finance, Journal of Nonparametric Statistics, Journal of Productivity Analysis, Journal of Public Economics, Journal of Quantitative Economics, Journal of Statistical Computation and Simulation, Journal of Statistical Planning and Inference, Journal of Statistical Software, Journal of the American Statistical Association, Journal of the Royal Statistical Society (Series B), Journal of Time Series Analysis, National Research Foundation, National Science Foundation, Neural Networks, Oxford Bulletin of Economics and Statistics, Pakistan Journal of Statistics, Quantitative Finance, Review of Agricultural and Environmental Studies, Social Sciences and Humanities Research Council of Canada, Southern Economic Journal, Springer Verlag, Studies in Nonlinear Dynamics and Econometrics, Statistical Methodology, Statistica Sinica, The R Journal, The Review of Economics and Statistics, Urban Studies.