

Andrew Chesher profile, January 2024

Andrew Chesher is the William Stanley Jevons Professor of Economics and Economic Measurement at University College London. Before, from 1984 till 1999, he was Professor of Econometrics at the University of Bristol.

He is Honorary Professor at Beihang University in Beijing and Research Fellow of the Institute for Fiscal Studies. He was awarded the degree of Doctor of Science, Honoris Causa by the University of Birmingham in 2017.

Andrew Chesher is Fellow of the British Academy and chaired its Economics and Economic History Section 2009-12. He is Fellow of the Academy of Social Sciences, Fellow of the Econometric Society and a Foreign Honorary Member of the American Economic Association. From 2001 – 2005 he was Chair of the UK Economic and Social Research Council's Research Grants Board and a member of ESRC Council. In 2016-2018 he was President of the Royal Economic Society. He is now Life Vice-President.

Andrew Chesher is the founding Director of the Centre for Microdata Methods and Practice, a joint venture by University College London and the Institute for Fiscal Studies. Started in 2000, this is the world's leading centre for the development and application of methods to deliver understanding of the economic motivations and behaviours of people, households, and firms.

Andrew Chesher has worked with many international agencies, applying economics and econometrics to deliver answers to substantive real-world problems.

His research on the effects of highway conditions on vehicle operating costs in Brazil and India plays a critical role in the World Bank's Highway Design and Maintenance Models.

His work for the United Nations Development Program, modelling the timing of marriage, fertility and labour force participation in Malaysia was influential in developing Malaysia's population policy in the 1990s.

He has worked on competition and efficiency issues with many companies in the private sector including British Telecom, EDF Energy, PricewaterhouseCoopers and Northern Electric, and with regulators such as Ofcom and Government Departments such as the Department of Food, Environment and Rural Affairs, the Department of Trade and Industry and the Radiocommunications Agency.

Andrew Chesher's research in econometric theory and its applications has developed methods for: modelling, measuring and detecting heterogeneity in individual responses to changes in prices, income and other economic factors; understanding the impact of measurement error on the measurement of poverty and inequality; understanding the impact of across individual heterogeneity on the interpretation of labour market data recording unemployment and employment durations and transitions.

Outside of economics he has developed methods for predicting the time to failure of highway pavements, extracting information on individual diet and nutrient intakes from food diaries detailing household aggregate food purchases, and methods for improving approximations to the distribution of statistical estimators.

Since 2000 he has worked on the core problem of identification, studying what can be known of an economic process from the data it produces under alternative restrictions on the structure of the process.

His *Econometrica* 2017 paper “Generalized Instrumental Variable Models”, written with Adam Rosen, extends the class of incomplete instrumental variable models used since the 1920s to a wide variety of cases studied in 21st century micro-econometrics, enabling the use of weakly restrictive models embodying only those restrictions that would be widely regarded as plausible. This contribution is expounded and applied in Chapter 1 of Volume 7A of the *Handbook of Econometrics*.

His latest work shows how panel data can be analyzed using nonlinear models absent any restrictions at all on the distributions of so-called fixed effects. This removes the need to employ commonly made assumptions that have little or no economic basis.

Outside academics, in the late 1960s he co-founded the Bridge Folk Club in Croydon and then chaired the University of Birmingham Folk Club. In the 1980's he co-founded the Cabot Divers British Sub-Aqua Club in Bristol. Andrew Chesher has two adult sons, James and Thomas, grandchildren, Madeleine, Ellen, Max and Matilda, and, with his wife, Valérie Lechene, he has daughters, Jacqueline and Joséphine.