

# ANDREW CHESHER

## CURRICULUM VITAE: November 2018

**1. CONTACT:** Department of Economics,  
University College London,  
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London WC1E 6BT.

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### 2. DEGREE:

1967 - 70 University of Birmingham, B.Soc.Sc. Mathematics, Economics & Statistics, 1<sup>st</sup> Class

### 3. FULL TIME APPOINTMENTS:

2007 – Director, ESRC Centre for Microdata Methods and Practice, CeMMAP  
2001 – 2007 Director, Leverhulme Centre for Microdata Methods and Practice  
2013 – William Stanley Jevons Professor of Economics and Economic Measurement,  
University College London  
1999 – 2013 Professor of Economics, Department of Economics, University College London  
1984 - 99 Professor of Econometrics, Department of Economics, University of Bristol  
1996 – 98 Head, Department of Economics, University of Bristol  
1987 - 90 Head, Department of Economics, University of Bristol  
1971 - 83 Lecturer in Econometrics, Department of Economics, University of Birmingham  
1970 - 71 Research Associate, The Acton Society

### 4. OTHER ACADEMIC APPOINTMENTS:

2018 Visiting Fellow, Cowles Foundation  
2015 Visiting Scholar, Becker Friedman Institute, University of Chicago  
2008 Visiting Fellow, Cowles Foundation  
1999 – Research Fellow, Institute for Fiscal Studies  
1996 - 99 Research Associate, Institute for Fiscal Studies  
1993 - 94 University Fellowship, University of Bristol  
1993 - 03 Associate Member, Nuffield College, Oxford  
1993 Visiting Professor, Louis Pasteur University I, Strasbourg  
1992 Visiting Professor, University of Utrecht  
1986 Visiting Professor, Tilburg University  
1985 - 90 Research Fellow, Centre for Economic Policy Research, London  
1984 - 90 Research Fellow, University College, London  
1983 Guest Professor, Institute for Advanced Studies, Vienna  
1983 Visiting Professor, University of Florida  
1982 - 87 Research Associate, SSRC Programme - Taxation, Incentives and the Distribution  
of Income, London School of Economics  
1981 - 83 Visiting Senior Research Fellow, University of Hull

**5. HONOURS AND PRIZES:**

2018	Fellow of the Academy of Social Sciences
2018	Fellow of the International Association for Applied Econometrics
2017	Doctor of Science, Honoris Causa, The University of Birmingham
2016	Honorary Professor at Beihang University in the city of Beijing
2011	Foreign Honorary Member of the American Economic Association
2009	Fellow of the Journal of Econometrics
2001	Fellow of the British Academy
1999	British Telecom Group Finance Award
1999	Fellow of the Econometric Society

**6. EDITORIAL POSITIONS:**

2001 – 2009	Co-Editor, <i>Econometric Society Monograph Series</i>
2000 – 2003	Associate Editor, <i>Econometrica</i>
1999 – 2001	Associate Editor, <i>Journal of the Royal Statistical Society, A</i>
1997 – 2000	Associate Editor, <i>Economic Journal</i>
1995 – 2003	Associate Editor, <i>Journal of Econometrics</i>
1990 – 1996	Associate Editor, <i>Econometrica</i>
1990 – 1993	Associate Editor, <i>Econometric Theory</i>
1986 – 1987	Associate Editor, <i>Econometric Reviews</i>

**7. PUBLIC SERVICE INCLUDES:**

2016 - 2018	President and Past President, The Royal Economic Society
2012 – 2015	Council of the Econometric Society
2010 -	Understanding Society Scientific Advisory Board
2009 - 2015	National Centre for Research Methods Advisory Board
2009 – 2012	Chair, British Academy Section S2 Standing Committee
2002 – 2017	Governor, National Institute for Economic and Social Research
2001 – 2005	Chair ESRC Research Grants Board
2001 – 2005	Member of Council: ESRC
1999 – 2000	Chair, ESRC Election Studies Steering Group
1998 – 2004	Council: Royal Economic Society
1997 – 2000	Vice Chair, ESRC Research Resources Board
1997 – 2000	Chair, ESRC ALCD Working Committee
1996 – 2000	ESRC Research Resources Board
1995 - 1998	ESRC/RES Research Liaison Committee
1994 - 1999	Steering Committee of the International Study of Highway Development and Management Tools (ODA, ADB, SNRA, World Bank)
1987 -	National Food Survey, now the Family Food Committee

**8. CONFERENCE COMMITTEES AND ORGANISATION:**

Advances in Econometrics Conferences at: Hong Kong University of Science and Technology 2014, Seoul National University 2015, Doshisha University Kyoto 2016, Shanghai Jiao Tong University 2017, Academia Sinica Taipei 2018, Xiamen University 2019, supported by the British Academy 2015 – 2018.

Econometric Society World Congress, London 2005, Co-Chair Local Organising Committee.

EC<sup>2</sup> Conference: Programme Chair, Dublin 2000, Local organiser, London 2003.

Programme Co-Chair, Econometric Society European Meetings, Santiago de Compostela, 1999.

Programme Committee, Econometric Society European Meetings, Maastricht 1994, Toulouse 1997, Berlin 1998, Venice 2002, Stockholm 2003, Madrid 2004, London 2005, Madrid 2006, Budapest 2007, Milan 2008, Barcelona 2009, World Congress Shanghai 2010, Oslo 2011.

U.K. Econometric Study Group Conference, local organiser Bristol 1987–1999.

Over 50 Master Classes and over 70 conferences at CeMMAP, the Centre for Microdata Methods and Practice, 2001 – 2017.

**9. INVITED LECTURES AND ADDRESSES INCLUDE:**

Masters in Economics Lectures, Shanghai Jiao Tong University, 2018  
 Presidential Address, Royal Economic Society Annual Conference, U Sussex, 2018.  
 Latin America Meetings of the Econometric Society and LACEA, Medellin, 2016  
 China Meetings of the Econometric Society, Xiamen University, June 2014  
 Asia Meetings of the Econometric Society, Academia Sinica, Taipei, June 2014  
 Conference on Self-Normalised Asymptotic Theory, National University of Singapore, May 2014  
 Leonid Hurwicz Lecture, University of Warsaw, July 2013  
 Walras Bowley Lecture, Econometric Society Summer Meeting, USC, June 2013  
 Oberwolfach Workshop on Mathematical Statistics of Partially Identified Objects, April 2013  
 Frank Knight Lecture, Cornell University, March 2013  
 4<sup>th</sup> French Econometrics Conference, Rennes, November 2012  
 Renmin University of China, International Summer School, July 2012  
 International Society of Nonparametric Statistics Inaugural Conference, Chalkidiki, May 2012  
 Brazilian Econometric Society Annual Meeting, Foz do Iguacu, December 2011  
 Royal Economic Society Conference Econometrics Journal Special Session, 2011  
 CREATES Distinguished Speaker Seminar, Aarhus University, 2010  
 CIREQ Conference on Revealed Preference and Partial Identification, U Montreal, 2010  
 Cowles Foundation Conference on Endogenous Regressors in Nonseparable Models, 2010  
 Inaugural Econometric Theory Lecture in Asia, SETA Conference, Kyoto, 2009  
 Conference in Honor of Charles Manski's 60<sup>th</sup> Birthday, Northwestern University, 2009  
 CIREQ Conference on Inference in Incomplete Models, Montréal, 2008  
 Cowles Foundation Summer Conference on Identification of Economic Models, Yale, 2008  
 60<sup>th</sup> Birthday Conference in Honour of Peter Robinson, 2007  
 Oberwolfach Workshop on Semiparametric and Nonparametric Methods in Econometrics, 2007  
 World Congress of the Econometric Society, London 2005  
 55<sup>th</sup> Session of the International Statistical Institute, Sydney 2005  
 Joint Statistical Meetings, Toronto 2004  
 A.W. Phillips Lecture, Australasian Meeting of the Econometric Society, Melbourne, 2004  
 2<sup>nd</sup> Nordic Econometrics Meeting, University of Bergen, 2003  
 European Meeting of the Econometric Society, Venice 2002  
 6<sup>a</sup> Conferência sobre Aplicações da Matemática à Economia e à Gestão, Lisbon, 2000  
 British Dietetics Association Annual Conference, 1998  
 Econometrics Conference of the European Community (EC2), Amsterdam 1997  
 National Food Survey 50th Anniversary Symposium, London, 1990  
 New Zealand Rearing Symposium, Wellington, 1987  
 Econometric Society Summer Workshop, Paris, 1985

**10. RESEARCH GRANTS INCLUDE:**

2017 – 2020 ESRC Large Grant: Advancing Microdata Models and Methods, c £2m  
 2015 – 2018 British Academy International Partnership and Mobility Scheme, £30k.  
 2012 – 2017 ESRC Research Centre: The Centre for Microdata Methods and Practice, c £3.6m.  
 2007 – 2012 ESRC Research Centre: The Centre for Microdata Methods and Practice, c £3.2m.  
 2005 – 2009 EU Research and Training Network: Microdata Methods and Practice, c €2m.  
 2003- 2008 Evidence Inference & Enquiry, Leverhulme Trust and ESRC, c £1m.  
 2002 - 2004 ESRC Research Methods Programme: Masterclasses and Symposia in Microdata Methods and Practice, ESRC grant H333250048.  
 2001 – 2007 Leverhulme Centre for Microdata Methods and Practice, c £2m.  
 2001 – 2003 Joint Infrastructure Fund, UCL Experimental Game Theory and Microeconomics Laboratory, joint with Ken Binmore & David Ulph, c £0.8m.

**11. INVITED LECTURE COURSES INCLUDE:**

Microeconometrics: NAKÉ, University of Utrecht, 1991.  
 Microeconometrics: University of Strasbourg Louis Pasteur I.  
 Microeconometrics: Econometric Society Winter School, New Delhi, 2001.  
 Measurement Error Models: University of Padua, 1999.  
 Measurement Error Models: University of Bergen, 2003.  
 Identification: University of Copenhagen, 2004.  
 Identification: Brown University, 2004.  
 Identification: Cowles Foundation, Yale University, 2008.  
 Identification: EU RTN conference, University of Uppsala, 2008.  
 Structural Econometrics with Discrete Responses, UCLA, 2011.  
 Identification in Structural Econometrics, CeMMAP MasterClass, November 2011.  
 Identification in Structural Econometrics, Renmin University of China, July 2012.  
 Instrumental Variable Models, Boston University, March 2015.  
 Endogeneity and Identification, CEMP, IESR, Jinan University, 2018.  
 Endogeneity and Identification: Masters in Economics Lectures, Shanghai Jiao Tong Uni, 2018.

**12. CONSULTANCY:**

*Bell Communications Research Inc* - statistical and econometric theory, demand analysis.  
*British Telecom* - stochastic frontier modelling and estimation, financial modelling, efficiency measurement, pricing strategy, valuation of the universal service obligation and discrete choice modelling, price control review.  
*Coopers and Lybrand* - consumer demand analysis, discrete choice modelling and estimation.  
*Department of Trade and Industry and the Radiocommunications Agency* – economic audit of the CBA of the analogue TV switchover.  
*Department of Trade and Industry* – review of the statistical properties of linked data sets, survey design.  
*EDF Energy* – efficiency measurement, Distribution Price Control Review 5.  
*Eircom* – price control review, efficiency measurement.  
*Food Standards Agency* – demand analysis.  
*Hodge Jones & Allen LLP* – Modelling outcomes of personal injury claims.  
*International Labor Organisation (Malaysia)* - demographic modelling, labour force participation, expenditure system modelling, modelling of fertility and nuptiality, population projection.  
*LeasePlan UK* – modelling residual value of used cars.  
*Maxicrop International (New Zealand)* - field trials analysis, advice in litigation.  
*Ministry of Agriculture, Fisheries and Food and DEFRA* - demand analysis, dietary analysis, software design and development, survey design, survey management.  
*Ofcom* – Competition in the Pay TV market, Study of Broadband Speeds.  
*Overseas Development Administration (Malaysia)* - labour force participation models, labour force projection.  
*Oxera and Royal Mail* – efficiency measurement.  
*PricewaterhouseCoopers & Northern Electric* - efficiency measurement.  
*PricewaterhouseCoopers and Norton Rose* – investigation of competition in the audit industry.  
*Radiocommunications Agency* – stated and revealed preference survey design and analysis, demand estimation, modelling demand for new goods.

*Reckon LLP, Ofwat and UKWIR* – measurement of efficiency in the UK water industry.

*Texas Research and Development Foundation (Brazil)* - road user cost modelling.

*Thomson Directory* - market profiling using Census Small Area Statistics.

*Transport and Road Research Laboratory* - road user cost modelling.

*The World Bank (Brazil, India, Indonesia, Malaysia, USA)* - cost benefit analysis, highway deterioration models, models of vehicle speed and fuel consumption, measurement error models, stratification and survey design, productivity measurement in civil construction, dietary intervention analysis.

*The World Bank (Indonesia)* - measurement of income distribution and incidence of poverty.

*UK Power Networks* - efficiency measurement and cost benchmarking, RIIO-D1.

### 13. PUBLICATIONS

#### ARTICLES:

“Understanding the Effect of Measurement Error on Quantile Regressions”, *Journal of Econometrics*, 2017, 200(2), 223-237.

“Generalized Instrumental Variable Models,” (with Adam Rosen) *Econometrica*, 2017, 85, 959–989.

“An Instrumental Variable Random Coefficients Model for Binary Outcomes,” (with Adam Rosen) *Econometrics Journal*, 2014, 17, S1-S19.

“Treatment Effect Estimation with Covariate Measurement Error,” (with Erich Battistin) *Journal of Econometrics*, 2014, 178, 707-715.

“An Instrumental Variable Model of Multiple Discrete Choice”, (with Adam Rosen and Konrad Smolinski) *Quantitative Economics*, 2013, 4, 157-196.

“What do Instrumental Variable Methods Deliver with Discrete Dependent Variables?” (with Adam Rosen), *American Economic Review*, 2013, 103, 557-562.

“Semiparametric Structural Models of Binary Response: Shape Restrictions and Partial Identification”, *Econometric Theory*, 2013, 29, 231-266.

“IV Models of Ordered Choice”, (with Konrad Smolinski) *Journal of Econometrics*, 2012, 166, 33-48.

“Instrumental Variables Models for Discrete Outcomes”, *Econometrica*, 2010, 78, 575-601.

“Excess Heterogeneity, Endogeneity and Index Restrictions”, *Journal of Econometrics*, 2009, 152, 35 - 47.

“Instrumental Values”, *Journal of Econometrics*, 2007, 139, 15 – 34.

“Identification of Nonadditive Structural Functions”, Chapter 1 of Volume III of *Advances in Economics and Econometrics, Theory and Applications*, 9<sup>th</sup> World Congress, ed: R. Blundell, T. Persson and W. Newey, Cambridge: Cambridge University Press, 2007.

“Review of the Statistical Properties of Linked Datasets,” (with Lars Nesheim), DTI Occasional Paper No. 6/732, 2006.

“Nonparametric Identification under Discrete Variation”, *Econometrica*, 2005, 73, 1525-1550.

“Identification in Nonseparable Models”, *Econometrica*, 2003, 71, 1401 - 1444.

“Welfare Measurement and Measurement Error”, (with C. Schluter), *Review of Economic Studies*, 2002, 69, 357-378.

- “Duration Response Measurement Error”, (with M.G.B. Dumangane and R.J. Smith), *Journal of Econometrics*, 2002, 111, 169-194.
- “Taste Variation in Discrete Choice Models”, (with J.M.C. Santos Silva), *Review of Economic Studies*, 2002, 69, 148-167.
- “Transitions from Home to Marriage of Young Americans”, (with A. Aassve, S. Burgess and C. Propper), *Journal of Applied Econometrics*, 2002, 17, 1-23.
- “On the Use of Enumeration for Investigating the Performance of Hypothesis Tests for Economic Models with a Discrete Response Variable”, (with S. Peters), *Computational Economics*, 2000, 15, 273-289.
- “Age and gender variation in food energy and nutrient intakes, 1974 – 1998”, Section 5 of *National Food Survey 1998: Annual Report on Food Expenditure, Consumption and Nutrient Intakes*, 1999, London: The Stationery Office.
- “Income and Food Expenditure 1987 - 1997”, (with Valerie Lechene), Section 6 of *National Food Survey 1997: Annual Report on Food Expenditure, Consumption and Nutrient Intakes*, 1999, London: The Stationery Office.
- “Individual Demands from Household Aggregates: Time and Age Variation in the Quality of Diet”, *Journal of Applied Econometrics*, 1998, Vol 13.
- “Non-normal Variation and Regression to the Mean”, *Statistical Methods in Medical Research*, 1997, Vol 6.
- “Likelihood Ratio Specification Tests”, (with Richard Smith), *Econometrica*, 1997, Vol 65.
- “Diet Revealed? Semiparametric Estimation of Nutrient Intake – Age Relationships (with Discussion)”, *Journal of the Royal Statistical Society A*, 1997, Vol 160.
- “Evaluation of LTTP Data using HDM-III Probabilistic Failure Time Models for Crack Initiation in Bituminous Pavements”, (with Thomas van Dam and David Peshkin), *Transportation Research Record*, 1997, Vol 1592.
- “A Mirror Image Invariance for M-estimators”, *Econometrica*, 1995, Vol. 63.
- “Bartlett Corrections to Likelihood Ratio Statistics”, (with Richard Smith), *Biometrika*, 1995, Vol. 82.
- “Symmetry, Regression Design and Sampling Distributions”, (with Simon Peters), *Econometric Theory*, 1994, Vol. 10.
- “Education Earnings and the Self-Employment Choice : A Study of the Male Chinese in Peninsular Malaysia” in *Human Resources in Development along the Asia-Pacific Rim*, edited by: Naohiro Ogawa, Gavin W. Jones and Jeffrey G. Williamson, (with David Demery), Oxford University Press, 1993.
- “Asymptotic Expansions of the Information Matrix Test”, (with Richard Spady). *Econometrica*, 1991, Vol. 59.
- “The Effect of Measurement Error” (1991), *Biometrika*, Vol. 78.
- “The Finite Sample Distributions of Heteroskedasticity Robust Wald Statistics”, (with Gerard Austin), *Journal of Econometrics*, 1991, Vol. 47.
- “Household Composition and Household Food Purchases” in *50 Years of the National Food Survey 1940-1990*, edited by J.M. Slater, London: HMSO, 1991.
- “Changes in the Nutritional Content of British Household Food Supplies During the 1980’s”, Section 3 of *Household Food Consumption and Expenditure*, 1989, Report of the National Food Survey Committee, HMSO, 1990.
- “Optimal Scrapping, Vehicle Operating Costs and the Estimation of the Benefits to Highway Improvements”, in *Microeconometrics : Surveys and Applications*, edited by J-P. Florens, M. Ivaldi, J-J. Laffont and F. Laisney, Basil Blackwell, 1990.

- “Hajek Inequalities, Measures of Leverage and the Size of Heteroskedasticity Robust Wald Tests”, *Econometrica*, 1989, Vol. 57.
- “The Bias of the Heteroskedasticity Consistent Covariance Matrix Estimator”, (with Ian Jewitt), *Econometrica*, 1987, Vol. 55.
- “Residual Analysis in the Grouped and Censored Normal Linear Model”, (with Margaret Irish), *Journal of Econometrics*, 1987, Vol. 34.
- “Income Elasticities of Demands for Foods in Great Britain”, (with Hedley Rees), *Journal of Agricultural Economics*, 1987, Vol 38.
- “On Predicting Pavement Surface Distress with Empirical Models of Failure Times”, (with William Paterson), *Transportation Research Record*, 1987, No. 1095.
- “Specification Testing when the Score Test Statistic is Identically Zero”, (with Lung-Fei Lee), *Journal of Econometrics*, 1986, Vol. 29.
- “Residuals Tests and Plots with a Job Matching Application”, (with Tony Lancaster), *Annales de l'INSEE*, 1985, Vol. 59-60.
- “On Detecting the Failure of Distributional Assumptions”, (with Tony Lancaster and Margaret Irish), 1985, *Annales de l'INSEE*, Vol. 59-60.
- “Score tests for Zero Covariances in Recursive Linear Models for Grouped and Censored Data” (1985), *Journal of Econometrics*, Vol. 28.
- “Residual Analysis for Censored Duration Data”, (with Tony Lancaster), *Economics Letters*, 1985, Vol. 28.
- “Improving the Efficiency of Probit Estimators”, *Review of Economics and Statistics*, 1984, Vol. 66.
- “Testing for Neglected Heterogeneity”, *Econometrica*, 1984, Vol. 52., 865-872.
- “Simultaneous Equations with Endogenous Hazards”, (with Tony Lancaster) in *Studies in Labor Market Dynamics*, edited by G.B. Neumann and N.C. Westergard-Nielsen, Springer Verlag, 1984.
- “The Estimation of Models of Labour Market Behaviour”, (with Tony Lancaster), *Review of Economic Studies*, 1983, Vol. 50.
- “Econometrics of Reservation Wages”, (with Tony Lancaster), *Econometrica*, 1983, Vol. 51.
- “Vehicle Operating Costs in Brazil”, (with Robert Harrison), *Transportation Research Record*, 1983, No. 898.
- “The Information Matrix Test: Simplified Calculation via a Score Test Interpretation”, *Economics Letters*, 1983, Vol. 13.
- “Worker Productivity and the Nutritional Status of Kenyan Road Construction Workers”, (with Michael Latham and June Wolgemuth), *American Journal of Clinical Nutrition*, 1982, Vol. 36.
- “Depreciation and Interest Costs, Some Evidence from Brazil”, (with Robert Harrison and Joffre Swait) in *Transport Research for Social and Economic Progress*, edited by S. Yarrell, London: Gower, 1981.
- “Stock and Flow Sampling”, (with Tony Lancaster), *Economics Letters*, 1981, Vol. 8.
- “An Analysis of the Distribution of Wealth in Ireland”, *Economic and Social Review*, 1979, Vol. 11.
- “Testing the Law of Proportionate Effect”, *Journal of Industrial Economics*, 1979, Vol. 27.
- “Computation of Search Duration Probabilities and the Integral of the Normal Distribution Function”, (with Tony Lancaster), *Economics Letters*, 1979, Vol. 4.
- “Some Measures of the 'Difference' between Regression Models”, (with James Ramsey), *Journal of the American Statistical Association*, 1976, Vol. 71.

- “The Distribution of Personal Wealth in Ireland - The Evidence Re-examined”, (with Patrick McMahon), *Economic and Social Review*, 1976, Vol. 8.
- “Some Aspects of Prudential Control and the Banking System” (1975), (with David Sheppard and Jan Whitwell), *The Banker*, 1975.
- “Growth Survival and the Size of Companies”, (with John Samuels) in (K. Cowling, ed.), *Market Structure and Corporate Behaviour*, edited by K. Cowling, London: Gray-Mills, 1972.

**BOOKS:**

*Vehicle Operating Costs: Evidence from Developing Countries* (with Robert Harrison), Johns Hopkins University Press, 1987.

**SELECTED WORKING PAPERS AND REPORTS:**

1. “Incomplete English Auction Models with Heterogeneity,” (2017) CeMMAP Working Paper CWP 27/17. (with A Rosen).
2. “Identification of the Distribution of Valuations in an Incomplete Model of English Auctions,” (2015) CeMMAP Working Paper CWP 30/15. 10.1920/wp.cem.2015.3015 (with A Rosen).
3. “Counterfactual Worlds,” (2015) CeMMAP Working Paper CWP 22/15. 10.1920/wp.cem.2015.2215 (with A Rosen).
4. “Simultaneous Equations for Discrete Outcomes: Coherence, Completeness and Identification,” (2012) CeMMAP Working Paper CWP 21/12. doi:10.1920/wp.cem.2012.2112 (with A Rosen)
5. "Sharp Identified Sets for Discrete Variable IV Models," (2010), CeMMAP Working Paper CWP11/10. (with K Smolinski)
6. “Single Equation Endogenous Binary Response Models”, (2009), CeMMAP Working Paper CWP23/09.
7. “Identification with excess heterogeneity”, (2005), CeMMAP Working Paper CWP19/05 (revised version published in *Journal of Econometrics*).
8. “Identification in additive error models with discrete endogenous variables”, (2004), CeMMAP Working Paper CWP11/04.
9. “Identification of sensitivity to variation in endogenous variables”, (2004), CeMMAP Working Paper CWP10/04.
10. “Nonparametric identification under discrete variation”, (2003), CeMMAP Working Paper CWP19/03 (revised version published in *Econometrica*).
11. “Semiparametric identification in duration models”, (2002), CeMMAP Working Paper CWP20/02.
12. “Quantile driven estimation of structural derivatives”, (2001) CeMMAP Working Paper CWP08/01.
13. “Parameter Approximations for Quantile Regression with Measurement Error”, (2001) CeMMAP Working Paper CWP02/01.
14. “Exogenous Impact and Conditional Quantile Functions” (2001) CeMMAP Working Paper CWP01/01.
15. “Measurement Error Bias Reduction”, (1998) University of Bristol Department of Economics Discussion Paper No. 98/449.
16. “Polynomial Regression with Covariate Measurement Error”, (1998) University of Bristol Department of Economics Discussion Paper No. 98/448.



17. "Local Poverty Lines and Poverty Measures for Indonesia" (1998) Report prepared for the World Bank.
18. "Asymptotic Approximations to the Distribution of Conditional Moment Tests in a Likelihood Framework", (1997) presented at EC2 1997, Amsterdam.
19. "Exact Sampling Distributions in Binary Data Models", (with Simon Peters), University of Bristol Discussion Paper No. 95/392.
20. "Two Econometric Issues in the Analysis of Household Surveys" (1991) report prepared for the World Bank.
21. "Asymptotic Approximations to the Small Sample Distribution of Estimators for the Censored Regression Model" (1991), (with Richard Spady), University of Bristol Discussion Paper No. 91/294.
22. "Nutrients in British Household Food Supplies: Variation Across Households and Changes During the 1980's" (1990), report prepared for the Ministry of Agriculture Fisheries and Food.
23. "The Effect of Measurement Error and a Measurement Error Sensitive Specification Error Test" (1990), University of Bristol Discussion Paper No. 90/274.
24. "Approximations to the Distributions of Heterogeneity Tests in the Censored Normal Linear Regression Model" (1989), (with Richard Spady and Simon Peters), University of Bristol Discussion Paper No. 89/240.
25. "Labour Force Participation in Peninsular Malaysia, 1980-87" (1989) report prepared for Study 3, Module 2 of the Human Resource Development Plan Project conducted by the International Labor Organisation for the Prime Minister's Office of the Government of Malaysia.
26. "Age Specific Fertility Rates from Survey Data" (1986), report produced for the International Labor Organisation and the Economic Planning Unit of the Prime Minister's Office of the Government of Malaysia.
27. "Smoothing Logit Residual Plots" (1985), University of Bristol Discussion Paper No. 85/164.
28. "The Information Matrix Test, Extensions and Omnibus Tests of Specification" (1983), Discussion Paper No. 98, Center for Econometrics and Decision Sciences, University of Florida.
29. User Cost Analysis, 11 papers in Working Document No. 28 of *Research on the Inter-relationships Between Costs of Highway Construction, Maintenance and Utilisation*, Empresa Brasileira de Planejamento de Transportes, 1981.
30. User Cost Analysis (1980), 12 papers in Working Document No. 24 of *Research on the Inter-relationships Between Costs of Highway Construction, Maintenance and Utilisation*, Empresa Brasileira de Planejamento de Transportes, 1980.