CURRICULUM VITAE

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EXPERIENCE:	Assistant Professor of Economics, University of Illinois, 1974-1976 Member of Technical Staff, Economics Research, Bell Telephone Laboratories, 1976-1983 Visiting Associate Professor of Economics, University of Pennsylvania, Winter 1982 Professor of Economics, University of Illinois, 1983– McKinley Professor of Economics, University of Illinois, 1997– Professor of Statistics, University of Illinois, 1992– Visiting Fellow, Oxford University, 1993 Visiting Fellow, Charles University, Prague, 1989, 1993 Visiting Fellow, New University of Lisbon, Portugal, 1989 Visiting Fellow, Australian National University, Canberra, Australia, 1989 Fellow, Center for Advanced Study, University of Illinois, Fall 1993 Visiting Professor of Economics, CERGE, Charles University, Prague, Spring, 1994.	
EDITORIAL:	Associate Editor, *Econometric Reviews*, 1981-87	

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PROFESSIONAL
Economics Panel, National Science Foundation, 1988, 1990
Program Chair, Business and Economic Statistics
American Statistical Association Meetings, 1997.
Fellow of Econometric Society, 1998

TEACHING:
Economics Graduate Student Organization
Outstanding Teaching Award 1995-96
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GRANTS:
National Science Foundation, 1984-86
National Science Foundation, 1987-88
International Research and Exchanges Board, 1989
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PUBLICATIONS:

"Some pathological regression asymptotics under stable conditions," (with S. Portnoy), *Stat. and Prob. Letters*, forthcoming

"Quantile regression for duration data: A reappraisal of the Pennsylvania reemployment bonus experiments, (with Y. Bilias), *Empirical Economics*, forthcoming.

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"Robust rank tests of the unit root hypothesis" (with M.N. Hasan), *Econometrica,* (1997), 65, 133-161.

"The Economics of Persistence: Graduation Rates of Athletes as Labor Market Choice" (with L. DeBrock and W. Hendricks), *The Journal of Human Resources,* (1996), 31, 511-39.

"Conditional quantile estimation and inference for ARCH models" (with Q. Zhao), *Econometric Theory,* (1996), 12, 793-813.

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"Rank Tests for Linear Models," *Handbook of Statistics,* 15, (1997), G.S. Maddala and C.R. Rao (eds.) Amsterdam: North Holland.

"An interior point algorithm for nonlinear quantile regression" (with B.J. Park), *Journal of Econometrics,* (1996), 71, 265-285.

"Adaptive Choice of Trimming Proportions" (with J. Jureckova, and A. H. Welsh), *Annals of the Institute of Statistical Mathematics,* (1994), 46, 731-755.

"Quantile regression models for global temperature change" (with F. Schorfheide), *Climatic Change,* (1994), 28, 395-404.

"L-estimation for linear heteroscedastic models" (with Q. Zhao), *J. of Nonparametric Statistics* (1994), 3, 223-235.

"Confidence Intervals for Regression Quantiles," in *Proceedings of the 5th Prague Sym-*

posium on Asymptotic Statistics, P. Mandl and M. Huskova (eds), (1994), Heidelberg: Physica-Verlag.

"Momentary Lapses: Moment expansions and the robustness of minimum distance estimators" (with J.A.F. Machado, Chris Skeels, and Alan Welsh), *Econometric Theory,* (1994), 10, 172-197.

"Quantile Smoothing Splines" (with P. Ng and S. Portnoy), *Biometrika,* (1994), 81, 673-680.

"A note on Amemiya's form of the weighted least squares estimator" (with J. Machado, C.L. Skeels, and A.H. Welsh), *Australian Journal of Statistics,* (1994), 35, 155-174.

"Remark on Algorithm AS 229: Computing dual regression quantiles and regression rank scores" (with V. d'Orey), *Applied Statistics,* (1994), 43, 410-414.

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"Computing Quantile Smoothing Splines" (with P. Ng), *Proceedings of the 24th Symposium of the Interface: Computing Science and Statistics* , forthcoming.

"Nonparametric estimation of conditional quantile functions" (with S. Portnoy, and P. Ng), *Proceedings of the Second International Conference on Statistical Data Analysis based on the L1 norm and Related Methods,* (1992), New York: North-Holland.

"Quantile Smoothing Splines" (with P. Ng), *Proceedings of the International Symposium on Nonparametric Statistics and Related Topics,* (1991), New York: North-Holland.

"Tests of Linear Hypotheses based on Regression Rank Scores" (with J. Jureckova, C. Gutenbrunner and S. Portnoy), *Journal of Nonparametric Statistics,* (1993), 2, 307-331.

"Hierarchical Spline Models for Conditional Quantiles and the Demand for Electricity" (with W. Hendricks), *Journal of the American Statistical Association*, (1992), 87, 58-69.

"Tail Behavior of Regression Estimators and their Breakdown Points" (with J. Jureckova, S. Portnoy, and X. He), *Econometrica*, 58, (1990), 1195-1214.

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Monocentric Housing Market," *Journal of Regional Science*, 12 (2), August (1972), 299-305.

REFEREE: *Econometrica, American Economic Review, Journal of Political Economy, Review of Economic Studies, Journal of Econometrics, Journal of the American Statistical Association, Annals of Statistics, Econometric Theory, Bernoulli*, National Science Foundation, *Journal of Computational and Graphical Statistics, SIAM Journal of Optimization, Biometrika, American Statistician, International Economic Review, Statistics & Decisions, Climatic Change, Society for Industrial and Applied Mathematics, Council for International Exchange of Scholars, Annals of the Institute of Statistical Mathematics, The Canadian Journal of Statistics, Statistics, Australian Journal of Statistics, Brazilian Journal of Statistics, Communications In Statistics, Journal of Applied Econometrics, Journal of Empirical Finance, Journal of Nonparametric Statistics, Quarterly Review of Economics and Business.*

SEMINARS (since 1987): University of Chicago, Malinvaud Seminar INSEE, University of Mannheim, Columbia University, Michigan State University, University of Iowa, University of North Carolina, Northwestern University, Stanford University, University of California-Berkeley, University of Pennsylvania, Indiana University, Rice University, University of Utah, University of Michigan, Michigan State University, University of Iowa, Princeton University, University of Chicago, Massachusetts Institute of Technology, Harvard University, University of Wisconsin, New York University, University of Toronto, Columbia University, Carleton University (Ottawa), University of Montreal, Bellcore, Bell Labs, Rutgers, Charles University, Prague, Czechoslovak Academy of Sciences Prague and Bratislava, New University of Lisbon, Australian National University, Monash University, University of Sydney, University of New England (Armidale), Brigham Young University, University of Southern California.

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