WHITNEY K. NEWEY

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PERSONAL DATA

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Date of Birth: July 17, 1954
Citizenship: U.S.
Marital Status: Married - 5 children

EDUCATION

1978 B.A. (Economics), Brigham Young University.
1983 Ph.D. (Economics), Massachusetts Institute of Technology. Thesis Title: Specification Testing and Estimation Using a Generalized Method of Moments.

EMPLOYMENT

1983-1988 Assistant Professor, Department of Economics, Princeton University.
1988-1990 Associate Professor, Department of Economics, Princeton University.
1988-1990 Member of Technical Staff, Bell Communications Research.
1990-2004 Professor, Department of Economics, MIT
2004- Jane Berkowitz Carlton and Dennis William Carlton Professor, MIT

VISITING POSITIONS

2004- Iternational Fellow, CEMMAP, University College London.
1991, 2000 Benjamin Meeker Visiting Professor, University of Bristol
1989 Honorary Fellow, University of Wisconsin.
1985 Visiting Assistant Professor, GSIA, Carnegie-Mellon University.

FELLOWSHIPS

2007- Fellow of the American Academy of Arts and Sciences.
2000-2001 Fellow, Center for Advanced Study in the Behavioral Sciences.
1989- Fellow of the Econometric Society.
1987-1991 Alfred P. Sloan Research Fellowship.
1986-1989 Jonathan Dickinson Bicentennial Preceptorship, Princeton University.
1979-1982 National Science Foundation Graduate Fellowship.

RESEARCH GRANTS

National Science Foundation: 1984-1985, 1986-1987, 1988-1991, 1991-1994, 1994-1997, 1998-2001, 2001-2005, 2006-2008

PROFESSIONAL SERVICE

Co-Editor: Econometrica, 2004-2009.
Associate Editor: Econometrica, 1988-1991, 1993-2004.
Associate Editor: Journal of Statistical Planning and Inference, 2001-2003.
Associate Editor: Econometric Theory, 1988-1993.
Co-Editor: Economics Letters, 1992-1995.
Program Co-Chair: 2005 Econometric Society World Congress.
Program Co-Chair: 2005 Berkeley Conference in Honor of Daniel McFadden
Program Co-Chair: 2005 Young Econometrician's CEME Conference
Program Co-Chair: 2004 NBER-NSF-UCLA CEME Conference on Nonlinear Panel Data.
Program Chair and Organizer: 2003 NBER-NSF-MIT CEME Conference on Weak Instruments.
Program Committee: 1988 North American Winter Meeting of the Econometric Society, 1990 Econometric Society World Congress.

PUBLICATIONS

Articles

2008 "GMM Estimation with Many Weak Moment Conditions," with F. Windmeijer, *Econometrica*, forthcoming.
"Estimation with Many Instrumental Variables," with C. Hansen and J. Hausman, *Journal of Business and Economic Statistics*, forthcoming.
"IV Estimation with Flexible Distributions," with C. Hansen and J.B. McDonald, *Journal of Business and Economic Statistics*, forthcoming.

2007 "Instrumental Variable Identification and Estimation of Nonseparable Models," with V. Chernozhukov and G. Imbens, *Journal of Econometrics* 139, 4-14.
"Nonparametric Continuous/Discrete Choice Models," *International Economic Review* 48, 1429–1439.

2005 "Asymptotic Bias for GMM and GEL Estimators with Estimated Nuisance Parameters," with J.J.S. Ramalho and R.J. Smith, in D.W.K Andrews and J.H. Stock eds., *Identification and Inference in Econometric Models: Essays in Honor of Thomas J. Rothenberg,* Cambridge, Cambridge University Press: Cambridge.
"Density Weighted Linear Least Squares," with P.A. Ruud, in D.W.K Andrews and J.H. Stock eds., *Identification and Inference in Econometric Models: Essays in Honor of Thomas Rothenberg,* Cambridge University Press: Cambridge, 554-573.

2004 "Higher-Order Properties of GMM and Generalized Empirical Likelihood Estimators," with R.J. Smith, *Econometrica 72,* 219-255.

"Twicing Kernels and a Small Bias Property of Semiparametric Estimators," with F.Hsieh and J. Robins, *Econometrica* 72, 947 - 962.

"Jacknife and Analytical Bias Reduction for Nonlinear Panel Data Models," with J. Hahn, *Econometrica* 72, 1295-1319.

"Efficient Semiparametric Estimation Via Moment Restrictions," *Econometrica* 72, 1877-1897.

2003 "Instrumental Variable Estimation of Nonparametric Models," with J.L. Powell, *Econometrica* 71, 1565-1578.

"Nonparametric Estimation of Sample Selection Models," with M. Das and F. Vella, *Review of Economic Studies* 70, 33-58.

"Empirical Likelihood Estimation and Consistent Tests with Conditional Moment Restrictions," with S. Donald and G. Imbens, *Journal of Econometrics* 117, 55-93.

"A Comparison of Partially Adaptive and Reweighted Least Squares Estimators," with B. Boyer and J.B. McDonald, *Econometric Reviews* 22, 115 - 134.

2002 "Nonparametric Estimation with Nonlinear Budget Sets," with S. Blomquist, *Econometrica* 70, 2455-2480.

"Generalized Method of Moments, Efficient Bootstrapping, and Improved Inference," with B.W. Brown, *Journal of Business and Economic Statistics* 20, 507 – 517.

2001 "Choosing the Number of Instruments," *Econometrica 69,* 1161-1191.

"Conditional Moment Restrictions in Censored and Truncated Regression Models," *Econometric Theory* 17, 863-888.

"Tax Reform Evaluation Using Nonparametric Methods: Sweden 1980-1991," with Soren Blomquist and Matias Eklof, *Journal of Public Economics* 79, 543-568.

"Flexible Simulated Moment Estimation of Nonlinear Errors-in-Variables Models," *Review of Economics and Statistics 83, 616-627.*

2000 "A Jackknife Interpretation of the Continuous Updating Estimator," with Stephen Donald, *Economics Letters 67,* 239-243.

1999 "Nonparametric Estimation of Triangular Simultaneous Equations Models," with J.L. Powell and F. Vella, *Econometrica* 67, 565-603.

"Consistency of Two-Step Sample Selection Estimators Despite Misspecification of Distribution," *Economics Letters* 63, 129-132.

1998 "Efficient Semiparametric Estimation of Expectations," with Bryan W. Brown, *Econometrica* 66 453-464.

1997 "Asymptotic Bias for Quasi-Maximum-Likelihood Estimators in Conditional Heteroskedasticity Models," with D. Steigerwald, *Econometrica* 65, 587-599.

"Convergence Rates and Asymptotic Normality for Series Estimators," *Journal of Econometrics* 79, 147-168.

1995 "Convergence Rates for Series Estimators," in *Advances in Econometrics and Qualitative Economics: Essays in Honor of C.R.Rao*, G.S.Maddal, P.C.B. Phillips, and T.N. Srinivasan, eds., Cambridge USA: Basil-Blackwell.

"Nonparametric Estimation of Exact Consumer Surplus and Deadweight Loss," with J.A. Hausman, *Econometrica* 63, 1445-1476.

"Semiparametric Efficient Estimation of a Conditional Density with Missing or Mismeasured Covariates," *Journal of Royal Statistical Society, Series B* 57, 409-424.

1994 "The Asymptotic Variance of Semiparametric Estimators," *Econometrica* 62, 1349-1382.

"Nonlinear Errors-in-Variables: Estimation of Some Engel Curves," with J.A. Hausman and J.L. Powell, *Journal of Econometrics* 65, 205-233.

"Automatic Lag Selection for Covariance Matrix Estimation," with K.D. West, *Review of Economic Studies* 61, 631-653.

"Kernel Estimation of Partial Means and a General Variance Estimator," *Econometric Theory* 10, 233-253.

"Large Sample Estimation and Hypothesis Testing," with D. McFadden, R. Engle and D. McFadden (eds.), *Handbook of Econometrics, Vol. 4*, Amsterdam, North-Holland, 2113-2245.

1993 "Efficiency of Weighted Average Derivative Estimators and Index Models," with T. Stoker, *Econometrica* 61, 1199-1223.

"Efficiency Bounds for Semiparametric Selection Models," with J.L. Powell, J*ournal of Econometrics* 58, 169-184.

"Efficient Estimation of Models with Conditional Moment Restrictions," in G.S. Maddala, C.R. Rao, and H.D. Vinod, eds., *Handbook of Statistics, Volume 11: Econometrics.* Amsterdam: North-Holland.

1992 "Estimating Exposure Effects by Modelling the Expectation of Exposure Conditional on Confounders," with J.M. Robins and S. Mark, *Biometrics* 48, 479-495.

1991 "Uniform Convergence in Probability and Stochastic Equicontinuity," *Econometrica* 59, 1161-1167.

"Efficient Estimation of Tobit Models Under Conditional Symmetry," in W. Barnett, J. Powell, and G. Tauchen, eds., *Semiparametric and Nonparametric Methods in Statistics and Econometrics*, Cambridge: Cambridge University Press.

"Over-Identification Tests in Earnings Functions with Fixed Effects," with J.A. Angrist, J*ournal of Economic and Business Statistics* 9, 317-323.

"Estimation of Polynomial Errors in Variables Models," with J. A. Hausman, H.Ichimura, and J. L. Powell, *Journal of Econometrics* 50, 273-295.

1990 "Semiparametric Estimation of Selection Models: Some Empirical Results," with J.L. Powell and J.R. Walker, *American Economic Review, Papers and Proceedings* 80, 324-328.

"Semiparametric Efficiency Bounds," *Journal of Applied Econometrics* 5, 99-135.

"Efficient Instrumental Variables Estimation of Nonlinear Models," *Econometrica* 58, 809-837.

"Efficient Estimation of Linear and Type I Censored Regression Models Under Conditional Quantile Restrictions," with J.L. Powell, *Econometric Theory* 6, 295-317.

1989 "The Revenues-Expenditures Nexus: Evidence From Local Government Data," with D. Holtz-Eakin and H. Rosen, *International Economic Review* 30, 415-429.

"An Introduction to Semiparametric Efficiency Bounds," *Annals D'Economie et de Statistique* 13, 1-47.

1988 "Adaptive Estimation of Regression Models Via Moment Restrictions," *Journal of Econometrics* 38, 301-339.

"Estimating Vector Autoregressions With Panel Data," with D. Holtz-Eakin and H. Rosen, *Econometrica* 56, 1371-1396.

"Partially Adaptive Estimation of Regression Models Via the Generalized T Distribution," with J. B. McDonald, *Econometric Theory* 4, 428-457.

"Asymptotic Equivalence of Closest Moments and GMM Estimators," *Econometric Theory* 4, 336-340.

1987 "A Simple, Positive Semi-definite, Heteroskedasticity and Autocorrelation Consistent Covariance Matrix," with K. D. West, *Econometrica* 55, 703-708.

"Asymmetric Least Squares Estimation and Testing," with J. L. Powell, *Econometrica* 55, 819-847.

"Efficient Estimation and Identification of Simultaneous Equations Models with Covariance Restrictions," with J. A. Hausman and W. E. Taylor, *Econometrica* 55, 849-874.

"Hypothesis Testing with Efficient Method of Moments Estimation," with K. D. West, *International Economic Review* 28, 777-787.

"Efficient Estimation of Limited Dependent Variable Models with Endogenous Explanatory Variables," *Journal of Econometrics* 36, 231-250.

"Specification Tests for Distributional Assumptions in the Tobit Model," *Journal of Econometrics* 34, 125-145.

1986 "Linear Instrumental Variables Estimation of Limited Dependent Variable Models with Endogenous Explanatory Variables," *Journal of Econometrics* 32, 127-142.

1985 "Maximum Likelihood Specification Testing and Conditional Moment Tests," *Econometrica* 53, 1047-1070.

"A Large Sample Chow Test for the Linear Simultaneous Equations Model," with A. Lo, *Economics Letters* 18, 351-353.

"Generalized Method of Moments Specification Testing," *Journal of Econometrics* 29, 229-256.

"Semiparametric Estimation of Limited Dependent Variable Models with Endogenous Explanatory Variables," *Annals de l'INSEE* 59/60, 219-237.

1984 "A Method of Moments Interpretation of Sequential Estimators," *Economics Letters* 14, 201-206.

"The Impact of Measurement Error on the Distribution of Income," with L. D. Israelsen and J. B. McDonald, in R. L. Basmann and G. F. Rhodes, eds., *Advances in Econometrics, Vol. 3*, Greenwich, Connecticut: JAI Press, 1984, 169-189.

1981 "Sequential R & D Strategy for Synfuels," with M. L. Weitzman and M. Rabin, *Bell Journal of Economics* 12, 574-590.

Miscellanea

"A Test for Serial Correlation in Poisson Models," with J. A. Hausman, Appendix B of Hausman J., B. H. Hall, and Z. Griliches, "Econometric Models for Count Data with an Application to the Patents-R & D Relationship," *Econometrica* 52, 936-937.

"A Review of Advanced Econometrics by Takeshi Amemiya, Harvard University Press, 1986," *Econometric Theory* 3, 1987, 153-158.

"Exercise on Efficient Estimation with Serial Correlation and Lagged Dependent Variables," *Econometric Theory*, 1987.

"Exercise on Asymptotic Properties of One Step Estimators Obtained From an Optimal Step Size," *Econometric Theory*, 1987.

JOURNAL SUBMISSIONS

"Identification and Estimation of Triangular Simultaneous Equations Models Without Additivity," with G. Imbens.

"IV Estimation with Heteroskedasticity and Many Instruments ," with J. Hausman, T. Woutersen, J. Chao, and N. Swanson.

"A Reduced Bias GMM Like Estimator with Reduced Dispersion," with J. Hausman, R. Lewis, K. Menzel.

"Choosing Instruments in Conditional Moment Restriction Models," with S.G. Donald and G. Imbens, March 2002.

WORKING PAPERS

"Identification and Estimation of Marginal Effects in Nonlinear Panel Models," with V. Chernozhukov, I. Fernandez-Val, and J. Hahn.

"Asymptotic Distribution of JIVE in a Heteroskedastic IV Regression with Many Instruments," with J. Chao, N. Swanson, J. Hausman, and T. Woutersen.

"Two-step Series Estimation of Sample Selection Models."

"Efficient Bootstrapping in Semiparametric Models," with B.W. Brown.

"Mean-Square Error Calculations for Average Treatment Effects," with G. Imbens, and G. Ridder, August 2005.

"Higher Order Properties of Bootstrap and Jackknife Bias Corrected Maximum Likelihood Estimators," with J. Hahn and G. Kuersteiner.

"Bound Analysis in Panel Models with Correlated Random Effects," with V. Chernozhukov and J. Hahn, April 2004.

"Bootstrapping with Moment Restrictions," with B.W. Brown, Working Paper, January, 2001.

"Two-step Estimation, Optimal Moment Conditions, and Sample Selection Models."

"Rate Optimal Estimation of the Average Density Via Twicing Kernels," with F. Hsieh and J. Robins, April 2002.

"Locally Efficient, Residual-Based Estimation of Nonlinear Simultaneous Equations Models," mimeo, Department of Economics, Princeton University, October 1989.

"A Rate for Root-n-bracketing," mimeo, Department of Economics, Princeton University, July 1988.

"Generic Uniqueness of the Population Quasi-Maximum Likelihood Parameter Value," mimeo, Department of Economics, Princeton University, 1986.