

ANDREW CHESHER

CURRICULUM VITAE: AUGUST 2010

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

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2. DEGREE:

1967 - 70 University of Birmingham, B.Soc.Sc. Mathematics, Economics & Statistics, First Class Honours. Birmingham Chamber of Commerce Prize, G. Henry Wright Prize

3. FULL TIME APPOINTMENTS:

2007 – present Director, ESRC Centre for Microdata Methods and Practice, cemmap
2001 – 2007 Director, Leverhulme Centre for Microdata Methods and Practice
1999 – present 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:

2008 Visiting Fellow, Cowles Foundation
2000 – present Visiting Professor, University of Bristol
2006 – present Associate Member, Nuffield College, Oxford
1999 – present 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:

2009	Fellow of the Journal of Econometrics
2001	Elected Fellow of the British Academy
1999	British Telecom Group Finance Award for Quality
1999	Elected 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. PROFESSIONAL SOCIETIES:

Fellow of the Royal Statistical Society, Fellow of the Econometric Society, Member of the Institute of Mathematical Statistics and the Royal Economic Society.

8. PUBLIC SERVICE:

2009 – present	Chair, British Academy Section S2 Standing Committee
2002 – present	Governor, National Institute for Economic and Social Research
2001 – 2005	Chair ESRC Research Grants Board
2001 – 2005	Member of Council: Economic and Social Science Research Council
1999 – 2000	Chair, ESRC Election Studies Steering Group
1999 – 2001	ESRC Time Use Survey Steering Group
1998 – 2004	Council of the 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)
1990 - 1993	British Household Panel Study Advisory Board
1987 - present	National Food Survey Committee

9. CONFERENCE COMMITTEES AND ORGANISATION:

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

EC² 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.

Scientific Committee, Sixth Conference on Panel Data, Amsterdam 1996.

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

10. INVITED LECTURES AND ADDRESSES:

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 Chuck Manski's 60th Birthday, Northwestern University, 2009.
 CIREQ Conference on Inference in Incomplete Models, Montréal, 2008.
 Cowles Foundation Summer Conference on Identification of Economic Models, Yale, 2008.
 60th 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.
 55th 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.
 2nd Nordic Econometrics Meeting, University of Bergen, 2003.
 European Meeting of the Econometric Society, Venice 2002.
 6^a 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.
 Royal Statistical Society read paper, 1997.
 National Food Survey 50th Anniversary Symposium, London, 1990.
 New Zealand Rearing Symposium, Wellington, 1987.
 Econometric Society Summer Workshop, Paris, 1985.

11. RESEARCH GRANTS:

2007 – 2012	ESRC Research Centre: The Centre for Microdata Methods and Practice, £3.2m.
2005 – 2009	Research and Training Network: Microdata Methods and Practice, c €2m.
2003- 2008	Evidence Inference and Enquiry, Leverhulme Trust and ESRC, jointly held with Philip Dawid, 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 Microeconometrics Laboratory, joint with Ken Binmore & David Ulph, c £0.8m.
1998 - 2000	The Quality of Approximate Inference Based on Conditional Moment Tests and Estimators, ESRC grant R008237386 jointly held with Richard Smith (Bristol).
1993 - 1996	Microeconomic Analysis of Survey Data, ESRC grant H519255009 held under the Analysis of Large and Complex Datasets Initiative, jointly held with Richard Spady (Nuffield) and Richard Blundell (UCL).
1986 - 1989	Evaluating Diagnostic Tests for Cross-Section Econometric Models, ESRC grant RB00232150 held jointly with Richard Blundell (UCL) and Richard Smith (Manchester).
1986 - 1988	Modelling VAT yields, ESRC grant WB02250007 commissioned by Public Finance Consortium and Customs and Excise, held jointly with Cliff Attfield (Bristol) and David Ulph (Bristol).
1981 - 1982	Micro-econometrics of labour market transitions, SSRC grant held jointly with Tony Lancaster (Hull).

12. INVITED LECTURE COURSES:

Microeconometrics: NAKU, 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.

13. ADVISORY WORK:

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 – Distribution Price Control Review 5.
Eircom (Eire) – price control review, efficiency measurement.
Food Standards Agency – demand analysis.
International Labor Organisation (Malaysia) - demographic modelling, labour force participation, expenditure system modelling, modelling of fertility and nuptiality, population projection.
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.
Radiocommunications Agency – stated and revealed preference survey design and analysis, demand estimation, modelling demand for new goods.
Reckon PLC 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.

13 CONTINUED. ADVISORY WORK:

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

14. PUBLICATIONS**14A. PUBLICATIONS - ARTICLES:**

- “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*, 9th 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.

- “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.

14B. BOOKS:

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

14C. SELECTED WORKING PAPERS AND REPORTS:

1. "Sharp Identified Sets for Discrete Variable IV Models," (2010), CeMMAP Working Paper CWP11/10. (with K Smolinski)
2. "IV Models of Ordered Choice," (2009), CeMMAP Working Paper CWP37/09. (with K Smolinski)
3. “Treatment Effect Estimation with Covariate Measurement Error”, (2009), CeMMAP Working Paper CWP25/09. (with E Battestin)
4. “Single Equation Endogenous Binary Response Models”, (2009), CeMMAP Working Paper CWP23/09.
5. “Identification with excess heterogeneity”, (2005), CeMMAP Working Paper CWP19/05 (revised version published in *Journal of Econometrics*).

6. "Identification in additive error models with discrete endogenous variables", (2004), CeMMAP Working Paper CWP11/04.
7. "Identification of sensitivity to variation in endogenous variables", (2004), CeMMAP Working Paper CWP10/04.
8. "Nonparametric identification under discrete variation", (2003), CeMMAP Working Paper CWP19/03 (revised version published in *Econometrica*).
9. "Semiparametric identification in duration models", (2002), CeMMAP Working Paper CWP20/02.
10. "Instrumental values", (2002), CeMMAP Working Paper CWP17/02, revised version published in *Journal of Econometrics*.
11. "Quantile driven estimation of structural derivatives", (2001) CeMMAP Working Paper CWP08/01.
12. "Parameter Approximations for Quantile Regression with Measurement Error", (2001) CeMMAP Working Paper CWP02/01.
13. "Exogenous Impact and Conditional Quantile Functions" (2001) CeMMAP Working Paper CWP01/01.
14. "Measurement Error Bias Reduction", (1998) University of Bristol Department of Economics Discussion Paper No. 98/449.
15. "Polynomial Regression with Covariate Measurement Error", (1998) University of Bristol Department of Economics Discussion Paper No. 98/448.
16. "Local Poverty Lines and Poverty Measures for Indonesia" (1998) Report prepared for the World Bank.
17. "Asymptotic Approximations to the Distribution of Conditional Moment Tests in a Likelihood Framework", (1997) presented at EC2 1997, Amsterdam.
18. "Exact Sampling Distributions in Binary Data Models", (with Simon Peters), University of Bristol Discussion Paper No. 95/392.
19. "Two Econometric Issues in the Analysis of Household Surveys" (1991) report prepared for the World Bank.
20. "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.
21. "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.
22. "The Effect of Measurement Error and a Measurement Error Sensitive Specification Error Test" (1990), University of Bristol Discussion Paper No. 90/274.
23. "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.
24. "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.
25. "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.

26. "Smoothing Logit Residual Plots" (1985), University of Bristol Discussion Paper No. 85/164.
27. "The Information Matrix Test, Extensions and Omnibus Tests of Specification" (1983), Discussion Paper No. 98, Center for Econometrics and Decision Sciences, University of Florida.
28. 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.
29. 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.