

Curriculum Vitae
December 2017
Francis Vella

Address

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Education

Bachelor of Economics (Honors): University of Sydney 1983.
Master of Economics: Australian National University 1985.
Ph.D, Economics: University of Rochester 1990. Dissertation Title: *Estimating and Testing of Simultaneous Equations Models in Labor Economics*

Current Professional Appointments

Edmond Villani Chair in Economics: Department of Economics, Georgetown University, 2005-present

Director: Georgetown Center for Economic Research

Director: Georgetown Center for Econometric Practice

International Research Associate: Institute of Fiscal Studies, London

Research Associate: IZA

International Fellow: Center for Microdata Methods and Practice, London

Past Appointments

Honorary Professor: Department of Business and Economic Statistics, Monash University, 2009-2011

Professor: Department of Economics, European University Institute, 2001-2005

Visiting Associate Professor: Department of Economics, New York University, 1999-2001

Associate Professor: Department of Economics, Rutgers University, July 1997-2001.

Assistant Professor: Department of Economics, Rice University, July 1990-June 1997

Awards and Honors

Best paper in the *Economic Record* in 2004 for “Auction Price Anomalies: Evidence from Australian Wool Auctions”, *Economic Record*, 2004, 80, pp 271-288 (Joint with C.Jones and F.Menezes).

Invited Lecturer- IZA Labor Economics Summer School 2005

Distinguished Visitor- Department of Economics, Brown University 2003

Distinguished Author- Journal of Applied Econometrics 2009

Fellow of Econometric Society (Elected 2015)

Professional Activities

Associate Editor- *Empirical Economics* 2001-2013,

Associate Editor-*Economics Bulletin* 2002-2012,

Associate Editor-*B.E. Journals of Economic Analysis & Economic Policy* 2005-present,

Associate Editor-*Journal of Applied Econometrics* 2009-present

Associate Editor-*Journal of Econometric Methods*—2010-present

Program Co-Chair- Annual Conference of International Association for Applied Econometrics (2015)

Selected Journal Articles

“Generating Conditional Expectations from Models with Sample Selectivity Bias,” *Economics Letters*, 1988 Vol 28 No.1 pp. 97-103.

“Diagnostic Tests for Models Based on Individual Data: A Survey,” *Journal of Applied Econometrics*, 1989 Vol 4 S29-S60 (Joint with A.Pagan).

“Estimating Electricity Demand: The Cost of Linearising the Budget Constraint” *Review of Economics and Statistics*, 1992, Vol 2 pp 350-354 (Joint with R.Maddock and E.Castano).

“Electoral Redistricting and Endogenous Partisan Control,” *Political Analysis*, 1992 Vol 3 pp 155-171 (Joint with S.Jackman).

“Simple Tests for Sample Selection Bias in Censored and Discrete Choice Models,” *Journal of Applied Econometrics*, 1992 Vol 7, pp 413-421.

“A Simple Estimator for Simultaneous Models with Censored Endogenous Regressors,” *International Economic Review*, 1993 Vol. 34 pp 441-457.

“Gender Roles, Occupational Choice and Gender Wage Differentials,” *Economic Record*, 1993, Vol 69 pp 382-92.

“Non-Wage Benefits in a Simultaneous Model of Hours and Wages: Labor Supply Functions for Young Females,” *Journal of Labor Economics*, 1993 Vol 11 704-723.

“Gender Roles and Human Capital Investment; The Relationship between Traditional Attitudes and Female Labor Market Performance,” *Economica*, 1994 Vol 61, pp191-211.

“The Wage Hours Profile for Young Australians: How Meaningful are Labor Supply Functions Estimated from Micro Data?” *Australian Economic Papers*, 1995 Vol 34 pp 50-61 (Joint with A.D.Hall).

“Selection Bias and Human Capital Investment: Estimating the Rates of Return to Education for Young Males,” *Labour Economics*, 1996 Vol 3 pp 197-219 (Joint with R.G.Gregory)

- “Monte Carlo Evidence on the Robustness of Conditional Moment Tests in Probit and Tobit Models,” *Econometric Reviews*, 1997, Vol 16 pp 69-92 (Joint with C.Skeels).
- “Whose Wages Do Unions Raise? A Dynamic Model of Unionism and Wage Rate Determination for Young Men,” *Journal of Applied Econometrics*, 1998 Vol. 13 pp 163-183 (Joint with Marno Verbeek).
- “Simple Inference in Multinomial and Ordered Logit,” *Econometric Reviews*, 1998 Vol 17 pp 289-299 (Joint with D.Crawford and R.Pollak).
- “Estimating models with sample selection bias: A survey,” *Journal of Human Resources*, 1998, Vol 33 pp 127-169.
- “Do Catholic Schools make a Difference? Evidence from Australia,” *Journal of Human Resources*, 1999, Vol 34 pp 208-224.
- “Two-step estimation of panel data models with censored endogenous variables and selection bias,” *Journal of Econometrics*, 1999 Vol. 90 pp 239-263 (Joint with M.Verbeek) reprinted in *Recent Developments in the Econometrics of Panel Data* edited by Badi H. Baltagi and George Sumney, Edward Elgar Publishing, UK.(2002)
- “A Monte Carlo investigation of the sampling behavior of conditional moment tests in Tobit and Probit models,” *Journal of Econometrics*, 1999 Vol 92 pp 275-294 (Joint with C.Skeels).
- “Nonparametric Estimation of Triangular Simultaneous Equation Models,” *Econometrica*, 1999, Vol 67 pp 565-603 (Joint with W. Newey and J. Powell).
- “Evaluating the Impact of Educational Expansion on Occupational Attainment,” *Australian Economic Papers*, 1999 Vol 38 pp 310-327 (Joint with Tom Karmel).
- “Estimating and Interpreting Models with Endogenous Treatment Effects,” *Journal of Economics and Business Statistics*, 1999 Vol. 17 pp 473-478 (Joint with M.Verbeek).
- “Estimating the Returns to Education for Australian Youth via Rank-Order Instrumental Variables,” *Labour Economics*, 1999 Vol 6 pp 491-507 (Joint with S.Rummery and M.Verbeek).
- “Non-parametric Estimation of Sample Selection Models” *Review of Economic Studies*, 2003, Vol 70, pp 33-58 (Joint with M.Das and W.Newey).
- “Auction Price Anomalies: Evidence from Australian Wool Auctions”, *Economic Record*, 2004, Vol 80, pp 271-288 (Joint with C.Jones and F.Menezes).
- “Estimation of Dynamic Models from Series of Repeated Cross Sections” *Journal of Econometrics*, 2005, Vol 127 pp 83-102 (Joint with M.Verbeek).
- “The Expansion of College Education in the United States: Is there Evidence of Declining Cohort Quality?” *Economic Inquiry*, 2005, Vol 43, pp 303-315 (Joint with C.Juhn and D.Kim).
- “A Semiparametric Estimator for Censored Selection Models with Endogeneity” *Journal of Econometrics*, 2006, Vol 130, pp 235-252 (Joint with M.J.Lee).
- “Macroeconomic Conditions and the Distribution of Income in Spain” *Review of Labour Economics and Industrial Relations* , 2008, Vol 22, 3, pp 383-410 (Joint with Lidia Farre)

A Semiparametric Model for Binary Response and Continuous Outcomes Under Index Heteroscedasticity *Journal of Applied Econometrics*, 2009, Vol 24, 735-762, (joint with Roger Klein)

“Estimating the Returns to Endogenous Schooling Decisions via Conditional Second Moments” *Journal of Human Resources*, 2009, Vol 44 1047-1065 (joint with Roger Klein)

“Estimating a Class of Triangular Simultaneous Equations Models Without Exclusion Restrictions” *Journal of Econometrics*, 2010, 154, 154-164 (joint with Roger Klein)

“Subjective Health Assessments and Active Labor Market Participation of Older Men: Evidence from a Semiparametric Binary Choice Model with Non Additive Correlated Individual Specific Effects” (joint with Roger Klein and Juergen Maurer), “*Review of Economics and Statistics*” 2011, Vol 93 (3), 764 - 774

“Bias Corrections for Two Step Fixed Effects Estimators” *Journal of Econometrics*, 2011, 163 (2), 144-162. (joint with Ivan Fernandez-Val)

“Does Increasing Parent’s Schooling Raise the Schooling of the Next Generation? Evidence Based on Conditional Second Moments” (joint with Roger Klein and Lidia Farre). *Oxford Bulletin of Economics and Statistics*, 2012, Vol 74, pp 676-699.

“The Intergenerational Transmission of Gender Role Attitudes and its Implications for Female Labor Force Participation” (joint with Lidia Farre). *Economica* 2013 Vol 80 pp 219-247.

“Immigrant Networks and their Implications for Occupational Choice and Wages” (joint with Krishna Patel) *Review of Economics and Statistics* 2013 Vol 95 pp 1249-1277.

“A Parametric Control Function Approach to Estimating the Returns to Schooling in the Absence of Exclusion Restrictions: An Application to the NLSY” (joint with Roger Klein and Lidia Farre) in special issue on the Estimation of Treatment Effects in *Empirical Economics* 2013 Vol 44 111-133.

“Estimation of Marginal Effects in Semi-parametric Selection Models with Binary Outcomes” (joint with Roger Klein and Chan Shen) *Journal of Econometrics*, 2015, Vol 185, pp 82-94.

"Borrowing Constraints and Credit Demand in a Developing Economy" (joint with Jaime Ruiz-Tagle) *Journal of Applied Econometrics* 2016, Vol 31, pp 865-891.

“Evaluating the Role of Individual Specific Heterogeneity in the Relationship between Subjective Health Assessments and Income,” (joint with Ivan Fernandez-Val and Yevgeniya Savchenko) *Economics & Human Biology* 2017 pp. 85-98

Chapters in Books

“Are We Over-Educating Young Australians: Human Capital Investment and Self-Selection” (Joint with R.G.Gregory), in *Youth in the Eighties*, edited by R.G.Gregory and T.Karmel, Center for Economic Policy Research, Canberra, (1992) pp 125-151.

“Self-Discrimination and Human Capital Investment: The Relationship Between Gender Roles and Female Labor Market Performance” in *Youth in the Eighties*, edited by R.G.Gregory and T.Karmel, Center for Economic Policy Research, Canberra, (1992) pp 152-178.

“Real Wages, Employment and Wage Dispersion in US and Australian Labour Markets” (Joint with R.G.Gregory), *Differences and Changes in Wage Structures*, edited by R.Freeman and L.Katz, Chicago, University of Chicago Press, (1995) pp 205-226.

“Attrition, Sample Selection and Censored Regressions in Panel Data” (Joint with B. Honore and M.Verbeek), *The Econometrics of Panel Data* edited L. Matyas and P. Sevestre (2008)

“Selection Bias” *International Encyclopedia of the Social Sciences*, 2nd Edition (2008)

“Occupational Sorting of Ethnic Groups” (joint with K.Patel and Y.Savchenko) in *International Handbook of International Migration* (2013)

Papers Under Review

“Semiparametric estimation of structural functions in nonseparable triangular models” (joint with V.Chernozhukov, I. Fernandez-Val, W.Newey and S.Stouli)

“Persistent occupational hierarchies among immigrant worker groups in the United States” (joint with A. Postepska)

“Nonseparable Sample Selection Models with Censored Selection Rules” (joint with Ivan Fernandez-Val and A.Van Vuuren)

Unpublished Manuscripts

“Occupational Mobility and Employment Reallocation: Evidence from the NLSY” (Joint with G.Moscarini)

“Aggregate Worker Reallocation and Occupational Mobility in the US:1976-2000” (Joint with G.Moscarini)

“Rank order as an instrumental variable” (Joint with Marno Verbeek)

Work in Progress

“Control Functions” (joint with R.Blundell and W.Newey)

“Semi-Parametric Estimation of Non Separable Triangular Systems” (joint with W.Newey and S.Stouli)

“Wage Decompositions in the Presence of Sample Selection: Evidence for US males and females” (joint with Ivan Fernandez-Val, A.Van Vuuren and F.Peracchi)