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Contact: Centre for Microdata Methods and Practice
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Positions: Co-Director, **Centre for Microdata Methods and Practice**, (2002-present)
Programme Co-ordinator, **Institute for Fiscal Studies**, (2001-present).
Senior Research Economist, **Institute for Fiscal Studies**, (1996-2001)

Department of Economics, University College London
Honorary Research Fellow (2002-present)
HCM Research Fellow (1994 - 1996)

Department of Statistics, The Australian National University
Visiting Fellow (1992-1993)

Department of Econometrics, University of Amsterdam
Lecturer (1990-1991)

Foundation for Economic Research (SEO), University of Amsterdam
Researcher (1990-1991)

Education: 1987-92 *University of Amsterdam*, **PhD** in Econometrics
1982-87 *University of Amsterdam*, **MSc** in Econometrics

Papers recently submitted to refereed journals:

‘Wages and the demand for health – A life cycle analysis’ (with Christian Dustmann), IFS working paper no. W99/20, submitted

‘Pharmaceutical promotion and GP prescription behaviour’ (with Rudy Douven and Eric de Laat), CPB Discussion Paper No 30, 2004, under revision, *Health Economics*

‘Finite sample inference for GMM estimators in linear panel data models’ (with Stephen Bond), cemap Working Paper No. CWP04/02, under revision, *Econometric Reviews*

Papers published in refereed journals:

‘A finite sample correction for the variance of linear efficient two-step GMM estimators’, *Journal of Econometrics* (2004), forthcoming.

‘Modelling supply and demand influences on the use of health care: Implications for deriving a needs based capitation formula’, (with Matt Sutton, Hugh Gravelle, Stephen Morris, Alastair Leyland, Chris Dibben and Mike Muirhead), *Health Economics* (2003), 12, 985-1004.

‘Projection estimators for autoregressive panel data models’ (with Stephen Bond), *The Econometrics Journal* (2002), 5, 457-479.

‘Individual effects and dynamics in count data models’ (with Richard Blundell and Rachel Griffith), *Journal of Econometrics* (2002), 108, 113-131.

‘Criterion-based inference for GMM in autoregressive panel data models’ (with Stephen Bond and Clive Bowsher), *Economics Letters* (2001), 73, 379-388.

‘Two-part multiple spell models for health care demand’ (with João Santos Silva), *Journal of Econometrics* (2001), 104, 67-89.

‘Identifying demand for health resources using waiting times information’ (with Richard Blundell), *Health Economics* (2000), 9, 465-474.

‘Moment conditions for fixed effects count data models with endogenous regressors’, *Economics Letters* (2000), 68, 21-24.

‘Moment conditions for dynamic panel data models with multiplicative individual effects in the conditional variance’ (with Costas Meghir), *Annales d’Economie et de Statistique* (1999), 55-56, 317-330.

‘Cluster effects and simultaneity in multilevel models’ (with Richard Blundell), *Health Economics* (1997), 6, 439-443.

‘An R-squared measure of goodness of fit for some common nonlinear regression models’ (with Colin Cameron), *Journal of Econometrics* (1997), 77, 329-342.

‘Endogeneity in count data models; an application to demand for health care’ (with João Santos Silva), *Journal of Applied Econometrics* (1997), 12, 281-294.

‘R-Squared measures for count data regression models with applications to health care utilization’ (with Colin Cameron), *Journal of Business & Economic Statistics* (1996), 14, 209-220.

‘Goodness-of-Fit measures in binary choice models’, *Econometric Reviews* (1995), 14, 101-116.

‘A note on R^2 in the instrumental variables model’, *Journal of Quantitative Economics* (1995), 11, 257-261.

‘Goodness of fit in the linear model without a constant’, *Statistica Neerlandica* (1994), 48, 169-181.

‘A goodness-of-fit test in the multinomial logit model based on weighted squared residuals’, *Statistica Neerlandica* (1994), 48, 271-283.

‘The maximum rank correlation estimator and the rank estimator in binary choice models’, *Econometric Theory* (1993), 9, 313, Problem Section. Solution in 1994, 442-443.

‘ R^2 in seemingly unrelated regression equations, (with Heinz Neudecker) *Statistica Neerlandica* (1991), 45, 405-411.

‘The asymptotic distribution of the sum of weighted squared residuals in the binary choice model, *Statistica Neerlandica* (1990), 44, 69-78.

Papers in edited volumes:

‘Estimation in dynamic panel data models: Improving on the performance of the standard GMM estimator’ (with Richard Blundell and Stephen Bond), in B. Baltagi (ed.), *Nonstationary Panels, Panel Cointegration, and Dynamic Panels* (2000), Advances in Econometrics 15, Amsterdam: JAI Press, Elsevier Science.

‘Efficiency comparisons for a system GMM estimator in dynamic panel data models’, in R.D.H. Heijmans, D.S.G. Pollock and A.Satorra (eds.), *Innovations in Multivariate Statistical Analysis, A Festschrift for Heinz Neudecker* (2000), Advanced Studies in Theoretical and Applied Econometrics, vol. 36, Dordrecht: Kluwer Academic Publishers.

Other Working Papers, Mimeos and Reports:

‘Unit root and identification in autoregressive panel data models: A comparison of alternative tests’ (with Stephen Bond and Celine Nauges), mimeo, IFS.

‘Allocation of Resources to English Areas, Individual and Small Area Determinants of Morbidity and Use of Healthcare Resources’, (with Matt Sutton, Hugh Gravelle, Stephen Morris, Alastair Leyland, Chris Dibben and Mike Muirhead), report to Department of Health, 2002.

‘How does pharmaceutical marketing influence doctors' prescribing behaviour?’ (with Eric de Laat and Rudy Douven), CPB Netherlands' Bureau for Economic Policy Analysis, Special Publication No 38, CPB and Koninklijke de Swart, 2002, ISBN 90-5833-08707.

‘Waiting lists, waiting times and admissions: an empirical analysis at hospital and general practice level’, (with Hugh Gravelle and Pierre Hoonhout), mimeo, IFS.

‘Estimation of Panel Data Models with Binary Indicators when Treatment Effects are not Constant over Time’ (with Audrey Laporte), mimeo, IFS.

‘Cigarette taxes and smoking behaviour in the UK’ (with James Banks and Laura Blow), mimeo, IFS.

‘Productivity, investment and the threat of takeover’ (with Stephen Bond and Costas Meghir), mimeo, IFS.

‘Impact of capping on local service provision’ (with John Hall and Carl Emmerson), IFS Commentary No. 71 (1998).

Software:

‘ExpEnd, A Gauss programme for non-linear GMM estimation of exponential models with endogenous regressors for cross section and panel data’, *cemmap Working Paper No. CWP14/02*, 2002.

Editorial:

Co-editor, *The Econometrics Journal* (2002-present)

Associate Editor, *Journal of Productivity Analysis* (2003-present)

‘Microeconometrics: Editors’ introduction, (with João Santos Silva), *Portuguese Economic Journal*, 1, 89-90, 2002

Referee for:

Annales d’Économie et de Statistique, Biometrical Journal, British Journal of Mathematical and Statistical Psychology, Bulletin of Economic Research, Econometrica, Econometric Reviews, Empirical Economics, Fiscal Studies, Health Care Management Science, Health Economics, International Review of Applied Economics, Journal of Applied Econometrics, Journal of Business & Economic Statistics, Journal of Econometrics, Journal of Economic Dynamics and Control, Journal of Health Economics, Journal of Industrial Economics, Journal of Population Economics, Journal of Quantitative Economics, Journal of the Royal Statistical Society, Manchester School, Oxford Bulletin of Economics and Statistics, Oxford Economic Papers, Psychometrica, Review of Economics and Statistics, Review of Economic Studies, Social Science and Medicine, The Econometrics Journal, The Economic Journal, Statistica Neerlandica.

Teaching and training:

Various Econometrics courses at graduate and post-graduate level at the University of Amsterdam, the ANU in Canberra and UCL, London.

Cemmap training course co-ordinator, and tutor of various intensive 1 or 2 day courses at cemmap: *Longitudinal/Panel Data Analysis*; *Basic Econometrics* for economists at the OFT and *An Introduction to Panel Data Analysis and Programme Evaluation* for economists at the DfES.

2.5 day course, 'Microeconometrics for Survey Data, Panel Data Modelling and Policy Evaluation' taught at various occasions at the CMPS, Civil Service College.

Grants:

ESRC Research Methods grant H333250048. *Training Courses, Master Classes and Symposia in Microdata Methods and Practice*. With A. Chesher, £125,829, November 2002 – October 2005.

ESRC Research Methods grant RES333250008. *Master Classes in Research Methods*. With A. Chesher, £23,879, January 2004 – December 2006.

ESRC Evidence Network Node H141251024. *Centre for Economic Evaluation*. Co-applicant with R. Blundell, I. Walker and A. Gosling. £259,150. March 2001 - Feb 2005.

ESRC Small Research Grant R000223644. *Demand uncertainty, investment and employment: a structural empirical analysis*. Co-applicant with N. Bloom and S. Bond. £39,919. June 2001 - May 2002.

ESRC Small Research Grant R000223068. *Bootstrapping GMM estimators in dynamic panel data models*. With S. Bond. £37,048. Jan 2000 - Dec 2000.

ESRC Research Seminar RES451260017. *Econometric Study Group*, with S. Peters. £15,917. July 2003 - June 2005.

ESRC Research Seminar R45126498599. *Econometric Study Group*, with O. Elerian and S. Peters. £12,150. Feb 2000 - Jan 2002.

Other: Organiser ESRC Econometric Study Group seminars and conferences (1999-present)

Local organiser for 10th European Workshop on Econometrics and Health Economics, September 2001.

Scientific Committee member for Econometric Society European Meeting (2002, 2003, 2004)

Member of: Econometric Society, International Health Economics Association and UK Health Economics Study Group

Private Consultant for: Frontier, Eli Lilly, Office for Fair Trading and Institute for Health Sector Development.