

Curriculum vitae: PRAVIN K. TRIVEDI

September 2003

CURRENT POSITION

Rudy Professor of Economics, Department of Economics, Indiana University.

ADDRESS

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FIELDS OF INTEREST

Econometrics, theoretical and applied.

ACADEMIC QUALIFICATIONS

Ph.D. 1970, University of London (London School of Economics)

M.Sc. (Econometrics), 1966, London School of Economics

B.Sc. (Economics), 1965, London School of Economics

PREVIOUS POSITIONS

Professor of Economics, Department of Economics, Indiana University, 1987.

Reader in Economics, Department of Economics, The Australian National University, 1974-86.

Lecturer, Oct. '70-Sept. '73, Senior Lecturer and Associate Director of Southampton Model Unit, Oct. 1973 - Dec. '74, University of Southampton, U.K.

Lecturer in Econometrics, University College London, Oct. '68 -Sept. '70.

Research Assistant, London School of Economics, Oct. 1966 - Sept. 1968.

VISITING POSITIONS

Visiting Scholar, University of California San Diego, January-April 1998.

Jean Monnet Research Fellow, European Research Institute, Jan-August 1996.

Visiting Research Fellow, The World Bank, March 1991-August 1991.

Visiting Scholar, University of Southern California, January-February, 1986.

Visiting Economist, The World Bank, July-November 1985.

Academic Visitor, London School of Economics, January 1985.

Visiting Fellow, Center for Economic Policy Research, A.N.U., July - October 1982.

Visiting Scholar, University of Chicago, March - June 1982.

Visiting Senior Research Fellow, University of Southampton, July 1979 - December 1979.

Visiting Assistant Professor, University of British Columbia, 1972-73.

AWARDS AND HONORS

Indiana University Trustees Teaching Award 2001.

Rudy Professor, 2000.

Visiting Professor, Stockholm School of Economics, May-June, 1999.

Invited Lecturer for Summer School in Econometrics, June 1998, Centro Interuniversitario di Econometria, Bertinoro, Italy.
Jean Monnet Research Fellow, European Research Institute, Firenze, Italy, January-August 1996.
Research Fellow, Center for Economic Research, Tilburg, 7/92
Visiting Research Fellow, World Bank, March 1991-August 1991.
Fellow of Journal of Econometrics, 1994.
Ameritech Fellow, Indiana University, 1988.
Postgraduate Studentship, London School of Economics, 1965-66.
Leverhulme Fellowship, Indian Statistical Institute, 11/1977 to 2/1978.
Summer Fellow, Queen's University, Ontario, 1972.

MEMBERSHIP OF PROFESSIONAL SOCIETIES

The Econometric Society
The Royal Economic Society
The American Economic Association
The American Statistical Association

OTHER PROFESSIONAL ACTIVITIES

Co-Editor, the *Econometrics Journal*, 2000.
Editorial Board of *Journal of Applied Econometrics* 1987-
Software reviews editor for the *Journal of Applied Econometrics*, 1988-92.
Associate Editor for the *Quarterly Review of Economics and Finance* 1991-
Editorial Board, *Review of Economic Studies* 1972-74
Econometric Society 1995 World Congress, Program Committee.
North American Econometric Society Meetings Program Committee, Washington University, 1992.
Founder of the Mid-west Econometrics Group; co-chair first meeting. 1994-95
Consultant to the World Bank, 1985-94.
Consultant to the Bureau of Labour Market Research 1985.
Consultant to Statistics Canada, 1973 Summer.

RECENT RESEARCH GRANTS AND SUPPORT

The Robert Wood Johnson Foundation, "Health Plan Choices and Utilization: the Role of Attributes", with Partha Deb (IUPUI) 2002-03.
Agency for Health Care Research and Quality, "Impact of Managed Care on the Demand for Preventive and Curative Medical Services: A Self-selection Approach," with Partha Deb (IUPUI), 2001-03.
American Statistical Association, "Modeling Response Bias in Repeat Victimization Reported in National Crime Victimization Survey", with Tong Li, 2000-01.
Agency for Health Care Policy Research, "Latent Class Analysis of Demand for Medical Care," 1998.
National Institute of Health, 1996. "The Economic Consequences of Diabetes" 1996, Joint with Dr. Jennifer Mayfield (IU Medical Center) and Professor Deb (IUPUI).
Jean Monnet Research Fellowship at the European Research Institute, Florence, Italy. January 1996-August 1996.
The World Bank Research Committee, "Commodity Markets and the Macro Economy", 1994.

Indiana University Intercampus Research Grant, 1993: Econometric Models of Commodity Price Volatility (with Professor Deb, IUPUI)

World Bank Visiting Research Fellow, 1991.

Books, monographs, edited symposia.

Microeconometrics: Methods and Applications (with A. Colin Cameron). Cambridge University Press, forthcoming.

Regression Analysis of Count Data (with A. Colin Cameron). *Econometric Society Monograph No. 30*, Cambridge University Press, 1998. 411 + xvii.

Guest Editor for Special issue on *Econometric Models of Event Counts*, for the *Journal of Applied Econometrics*, 12(3), 199-350, May-June 1997.

Guest Editor, *Annals of Applied Econometrics*, 1987, 2. Special Issue of Journal of Econometrics on *Applications of Econometrics to Problems and Issue of LDCs*.

A New Global Tea Model: Specification, Estimation and Simulation, World Bank Staff Commodity Working Papers, No. 17. Washington, D. C.: The World Bank, 1987. 130pp (with T. Akiyama).

The Effects of Inflation, Theoretical issues and Australian Evidence, A. R. Pagan and P. K. Trivedi, Editors, Conference Papers. Center for Economic Policy Research. Australian national University, 1983, 369 pp.

A Model of Output, Employment, Wages and Prices, London: Cambridge University Press, 1976, 172 pp (I. F. Pearce, C. T. Stromback, and G. J. Anderson).

Econometrics of Investment, London and New York: John Wiley & Son, 1975, 198 pp (with J. C. R. Rowley).

Refereed journal and collective volume articles

“Economics of Self-Medication: Theory and Evidence”, (with Fwu-Ranq Chang), *Health Economics*, 12, 721-739, 2003.

“Bayesian Analysis of a Self-Selection Model with Multiple Outcomes Using Simulation-Based Estimation: An Application to the Demand for Healthcare”, (with M. Munkin), *Journal of Econometrics*, 114(2003), 197-220.

“Modeling Response Bias in Count: A Structural Approach with an Application to the National Crime Victimization Survey Data”, with Tong Li and J.Q. Guo) *Sociological Methods and Research*, May 2003.

“The Structure of Demand for Health Care: Latent Class versus Two-part Models” (with Partha Deb), *Journal of Health Economics*, 21(2002), 601-625

“Flexible Parametric Models for Long-tailed Patent Count Distributions” (with J.Q. Guo), *Oxford Bulletin of Economics and Statistics*, Vol. 64 (1), Feb 2002, 63-82.

“Patterns of Health Care Utilization in Vietnam: Analysis of 1997-98 LSMS Data”, to be published in 2002 in D. Dollar and P. Glewwe (Editors), forthcoming, Chapter 11 in P. Glewwe, Agarwal, and D. Dollar (Editors), *Economic Growth, Poverty, and Household Welfare in Vietnam* (World Bank, 2003).

“Firm-Specific Assets and the Link Between Exchange Rates and Japanese Foreign Direct Investment in the United States: A Reexamination”, *Japanese Economic Review*, 53, 3, September 2002, 337-349 .

“Equity in Swedish Health Care Reconsidered: New Results Based on the Finite Mixture Model”, *Health Economics*, 10 (2001), 565-572.

“Essentials of Count Data Analysis”, Chapter 15 in *Companion to Econometrics*, B. Baltagi (Editor), 331-348. Basil Blackwell, forthcoming 2000 (with A.C. Cameron)

“Simulated Maximum Likelihood Estimation of Multivariate Mixed-Poisson Regression Models, With Application”, *Econometric Journal*, 1999, 2, 29-48 (with M. Munkin)

“The Sensitivity of Unemployment Compensation expenditures to Variations in Key Program Parameters: Evidence from Five OECD Countries”, in S. Woodbury and L. Bassie, Editors, *Research in Employment Policy*, Volume One, pp. 185-217. JAI Press, 1998.

“The Demand for Health Care by the Elderly: A Finite Mixture Approach”, *Journal of Applied Econometrics*, 1997, 12 (3), 313-332, (with P. Deb).

“Excess Zeros in Count Models of Recreational Trips”, *Journal of Business and Economic Statistics*, 14 (4), October 1996, 469-477 (with S. Gurmu).

“Applications of Count Data Models to Financial Data”, Chapter 12 in *Handbook of Statistics Vol 14: Statistics in Finance*, North-Holland, 1996 (with A. C. Cameron), 363-391.

“Excess Co-movement in Commodity Prices Reconsidered”, *Journal of Applied Econometrics*, 11 (1996), 275-291. (with P. Deb and P. Varangis).

“Tests of Some Hypotheses About the Time Series Behavior of Commodity Prices” , Chapter 15, pp. 382-412, in *Advances in Econometrics and Quantitative Econometrics: A Volume in Honor of C. R. Rao*, Editors G. S. Maddala, P. C. B. Phillips, and T. N. Srinivasan, Blackwell, 1995.

“Joint and Separate Score Tests For State Dependence and Unobserved Heterogeneity”, *Journal of Econometrics*, 60(1/2), 1994, 273-292 (with S. Jaggia).

“Variable Augmentation Tests in the Exponential Family”, *Econometric Theory*, 9(1), 1993, 94-113 (with S. Gurmu).

“Tests of Independence in Parametric Models: With Applications and Illustrations”, *Journal of Business Economics and Statistics*, 11, 1, January 1993 (with A. C. Cameron).

“An Analysis of Publication Lags in Econometrics”, *Journal of Applied Econometrics*, 8(1), 1993, 93-100.

“Stabilizing Imported Food Prices for Small Developing Countries: Any Role for Commodity Futures?”, Chapter 6 in Robert D. Reinsel (Editor), *Managing Food Security in Unregulated Markets*, pp. 81-104. Oxford: Westview Press, 1993 (with T. Akiyama).

“Some Specification Tests for the Linear Regression Model”, *Sociological Methods and Research*, 21(2), 1992, 161-204. Reprinted in *Testing Structural Models*, edited by K. Bollen and S. Long, Sage monograph (with S. Long).

“Overdispersion in the Truncated Poisson Regression Model”, *Journal of Econometrics*, 54, 1992, 347-370 (with S. Gurmu).

“A Case Study of Cocoa Replanting and New Planting in Bahia, Brazil, 1966-85”, *Journal of Development Economics*, 39, 1992, 279-299.

“A Framework for Evaluating the Impact of Pricing Policies For Cocoa and Coffee in Cote D’Ivoire”, *World Bank Economic Review*, 1992, 6(2), 307-330 (with T. Akiyama).

“Regression Based Tests For Overdispersion in the Poisson Model”, *Journal of Econometrics*, 46 (1990), 3, 347-364 (A. C. Cameron).

“The Role of Income and Health Risk in the Choice of Health Insurance: Some Evidence From Australia”, *Journal of Public Economics*, 1991, 45, 1, 1-28 (with A. C. Cameron).

“The Prices of Perennial Crops : The Role of Rational Expectations and Commodity Stocks”, Chapter 4, pp. 72-97 in L. Alan Winters and D. Sapsford, Editors, *Primary Commodity Prices: Economic Models and Policy*, London : Cambridge University Press, 1990.

“Reemployment Probability and Multiple Unemployment Spells : A Partial Likelihood Approach”, *Journal of Business and Economic Statistics* (1989), 7, 3, pp. 395-402 (with J. N. Alexander).

“A Microeconomic Model of the Demand for Health Care and Health Insurance,” *Review of Economic Studies* (1988), LV, 85-106 (A. C. Cameron, F. Milne and J. Piggott).

“Incorporating International Competitiveness into the Demand for Labour Function: Some Issues of Specification and Interpretation,” *Economic Record*, 64, 185, September 1988, 196-208 (with J. N. Alexander).

“Vintage Production Approach to Perennial Crop Supply: An Application to Tea in Major Producing Countries,” in *Journal of Econometrics*, Special issue on the “Application of Econometrics to Problems and Issues of LDCs”, Vol. 36 (1/2) (1987), 133-162 (with T. Akiyama).

“An Empirical Study of Long-term Unemployment in Australia,” *Journal of Labor Economics*, January 1987, Vol. 5, 20-42 (with W. T. Hui).

“Econometric Models Based on Count Data: A Comparison of Some Estimators and Tests,” *Journal of Applied Econometrics*, January 1986, Vol. I, 29-53 (with A. C. Cameron).

“Duration Dependence, Targeted Employment Subsidies and Unemployment Benefits,” *Journal of Public Economics*, October 1986, Vol. 31, 105-129 (with W. T. Hui).

“Distributed Lags, Aggregation and Compounding: Some Econometric Implications,” *Review of Economic Studies*, January 1985, 19-36.

“Estimation of Unemployment Duration from Grouped Data: A Comparative Study,” *Journal of Labor Economics*, May 1985, Vol. 3, 153-174 (with G. M. Baker).

“Seasonal Variability in a Distributed Lag Model”, *Review of Economic Studies*, vol. 48, (1981), 497-505 (with B. M. S. Lee).

“On Using Ridge-type Estimators For a Distributed Lag Model”, *Oxford Bulletin of Economics and Statistics*, 51, 1, (1987) 85-90 (with S. Yeo).

“Equilibrium Unemployment in Australia: Concepts and Measurement,” *Economic Record*, September 1985, Vol. 61, 629-643 (G. M. Baker).

“A Note on Estimating Unemployment Duration,” *Australian Economic Review*, First Quarter 1985, 37-41.

“Uncertain Prior Information and Distributed Lag Analysis,” Ch. 7 in D. F. Hendry and K. F. Wallis, Editors, *Econometrics and Quantitative Economics*, Basil Blackwell, 1984, 172-210.

“Determinants of Inflow into Unemployment and the Probability of Leaving Unemployment: A Disaggregated Analysis,” Chapter 7 in P. A. Volker, Editor, *The Structure and Duration of Unemployment in Australia*, Bureau of Labour Market Research Monograph No. 6, AGPS, 1984, 151-185 (with C. Kapuscinski).

“Adjustment Costs and Product Smoothing: Some Econometric Implications,” *The Manchester School*, March 1984, 1-13.

“Unemployment in Australia: Duration and Recurrent Spells,” *Economic Record*, vol. 59 (1983), pp. 132-148 (with G. M. Baker).

“Assessing the Variability of Inflation,” *Review of Economic Studies*, vol. 50 (1983), 585-596 (with A. R. Pagan, A. D. Hall).

“Dynamics of Output and Inventory in the Japanese Wool Textile Industry: A Further Analysis of the Carland-Pagan Model,” *Economic Record*, vol. 57 (1981), 91-94.

“Error Misspecification and the Properties of the Simple Ridge Estimator,” *Communications in Statistics*, All, Vol. 14, (1982), 1615-1624 (with B. M. S. Lee).

“Impact of Irrigation and Fertilizers on the Growth of Output in Andhra Pradesh, India,” *Indian Journal of Agricultural Economics*, May-June 1982, 159-170 (with A. Parikh).

“Small Samples and Collateral Information: An Application of the Hyperparameter Model,” *Journal of Econometrics*, vol. 11 (1980), 301-318.

“Estimation of Marginal Productivity Groundnut Crop: A Cross Section and Time Series Analysis,” *Sankhya*, Series D, vol. 40 (1980), 68- 100 (with A Parikh).

“Some Discrete Approximations to Divisia Integral Indices,” *International Economic Review*, 1980, 22, 71-77.

“Estimation of Cross Section Production Functions Under Structural Change in Indian Agriculture,” in D. Currie (ed.), *Microeconomic Analysis: Essays in Microeconomic Analysis and Economic Development*, 413-449, Croome-Helm (with A Parikh).

“Polynomial Distributed Lags: A Unified Treatment,” *Economic Studies Quarterly*, vol. 30 (1979), 37-49 (with A. R. Pagan).

“Estimation of a Distributed Lag Model Under Quadratic Loss,” *Econometrica* vol. 46 (1978), 1181-1192.

“Wage Inertia and Comparison Effects in Australian Award Wage Determination 1964-74,” *Economic Record*, vol. 54 (1978), 195-218 (with J. R. Rayner).

“Time Series versus Structural Models: A Case Study of Canadian Manufacturing Behaviour,” *International Economic Review*, vol. 16 (1975), 587-608.

“Retail Inventory Investment Behaviour,” *Journal of Econometrics*, vol. 1 (1973), 61-80.

“Maximum Likelihood Estimation of Difference Equations with Moving Average Errors,” *The Review of Economic Studies*, vol. 39 (1972), 117-145 (with D. F. Hendry).

“Inventory Behaviour in U.K. Manufacturing, 1956-67,” *Review of Economic Studies*, vol. 37 (1970), 517-536.

“The Relation Between Order-Delivery Lag and the Rate of Capacity Utilization in the Engineering Industry in the U.K., 1958-67,” *Economica*, vol. 37 (1970), 54-67.

“A Note on the Application of Almon’s Method of Calculating Distributed Lag Coefficients,” *Metroeconomica*, Vol. 22 (1970), 281-286.

Reviews and comments

“Time Series Analysis Software: A Review”, *The American Statistician*, November 1994, 48(4), 336-345, (with Junghun Kim).

“Statistical Software Tools (SST): A Review”, *Journal of Applied Econometrics*, (1988), 3, 3, 235-241.

“Statistical Software Tools (SST) Version 2.0: An Update”, *Journal of Applied Econometrics*, (1988), 6, 1, 97-102.

Econometric Analysis (W. H. Greene), *Econometric Theory*, 1991, 132-138.

Bayesian Inference and Decision Techniques: Essays in Honor of Bruno de Finetti, (Editors, Prem K. Goel and Arnold Zellner), *Economic Record*, 1987, 83-84.

Discussion of investment papers in The Effects of Inflation: Theoretical Issues and Empirical Evidence, Editors A. R. Pagan and P. K. Trivedi, 311-320.

Discussion of “An Econometric Model of the U.K. Financial Sector” by G. Clayton et. al., in *Issues in Monetary Economics*, Editors H. G. Johnson and A. R. Nobay (Oxford, 1974), 498-500.

Clustering and Aggregation in Econometrics, (W. Fisher), *Economica* 1971.