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CURRICULUM VITAE

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PERSONAL

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EDUCATION

1984 Ph.D. (Economics), Queen's University, Kingston, Ontario.

1980 M.Sc. (Economics), London School of Economics, London, England.

1979 B.Sc. (Economics), London School of Economics, London, England.

EMPLOYMENT

2005-2006, Visiting Professor in Economics, University of Cyprus.

2004-, University Research Chair, University of Guelph.

2001-2002, Visiting Professor in Economics, University of Cyprus.

1998-1999, Visiting Professor in Economics, University of Cyprus.

1995-1996, Visiting Professor in Economics, University of Cyprus.

1991-present, Professor of Economics, University of Guelph.

1990 (Jan.-Sept.) Visiting Professor in Economics, Queen's University.

1990-1991, Visiting Professor in Economics, European University Institute.

1988-1991, Associate Professor, University of Guelph.

1984-1988, Assistant Professor, University of Guelph.

GRANTS

Social Sciences and Humanities Research Council grant, 2011-2014.

Social Sciences and Humanities Research Council grant, 2008-2011.

Social Sciences and Humanities Research Council grant, 2005-2008.

Social Sciences and Humanities Research Council grant, 2002-2005.

European Economics Association Grant, 2000-2001.

Social Sciences and Humanities Research Council grant, 1999-2002.

Social Sciences and Humanities Research Council grant, 1996-1999.

Social Sciences and Humanities Research Council grant, 1993-1996.

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Social Sciences and Humanities Research Council grant, (University of Guelph)
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Social Sciences and Humanities Research Council grant, (University of Guelph)
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University of Guelph, Research Excellence Fund, 1988.
University of Guelph, Research Excellence Fund, 1987.
Social Sciences and Humanities Research Council grant, (University of Guelph)
1987.
Social Sciences and Humanities Research Council grant, (University of Guelph)
1984.
Social Sciences and Humanities Research Council travel grant, (University
of Guelph) 1986, 1988, 1989, 1990, 1992, 1993, 1994, 1996, 1997, 1999, 2000,
2002, 2003.

HONORS

C.A. Curtis Award for best doctoral thesis in economics, Queen's University,
1985.
Jean Monet Fellowship to visit the European University Institute, Florence,
Italy, 1990-1991.
President's Distinguished Professor Award, 2003-2004, University of Guelph.
Who's Who in Business Higher Education (WWBHE), 2009.

PROFESSIONAL SOCIETIES

The Econometric Society, The Canadian Economics Association, The Euro-
pean Economics Association.

REFEREEING

Journals

*American Economic Review, Review of Economic Studies, American Journal
of Agricultural Economics, Journal of Applied Econometrics, Canadian Journal
of Economics, Empirical Economics, Journal of Macroeconomics, International
Economic Review, European Economic Review, Journal of Econometrics, Ap-
plied Economics, Journal of Business and Economic Statistics, The Economic
Journal, Ricerche Economiche, Journal of Quantitative Economics, Physica D,
Physica A, Structural Change and Economic Dynamics, Bulletin of Economic
Research, Studies in Nonlinear Dynamics and Econometrics, Econometric Re-
views, The Economic Record, Journal of Economic Growth, Journal of Non-
parametric Statistics, Review of Economics and Statistics, The Energy Journal,
International Journal of Business and Economics, Applied Financial Papers,
Journal of Institutional and Theoretical Economics, Contemporary Economic*

Policy, Journal of Development Economics, IEEE Transactions On Systems, Man and Cybernetics: Part C, Finance Research Letters, Journal of Economic Surveys, Economics Bulletin, Mathematical and Computer Modelling, Review of Financial Economics, Economic Inquiry, Economics and Philosophy, Journal of Comparative Economics, Berkley Electronic Journals, Metroeconomica, Computational Statistics and Data Analysis, Economics Letters, The Manchester School, Journal of Productivity Analysis, Econometrics Journal, Econometric Theory, Economica, Communications in Statistics: Theory and Methods, Environment and Development Economics, Review of Environmental Economics and Policy, Oxford Bulletin of Economics and Statistics, Economics of Education Review, Nonlinear Dynamics, Psychology and the Life Sciences, Journal of Asian Economics, World Development, Economics and Philosophy, Economics Research International, Growth and Change, Advances in Econometrics.

Grant Agencies

Medical Research Council of Canada, Social Sciences and Humanities Research Council of Canada, National Science Foundation

ADMINISTRATIVE AND PROFESSIONAL DUTIES

Co-organizer, Canadian Econometric Study Group Conference at the University of Guelph, 1990.

Co-organizer, Canadian Econometric Study Group Conference at the University of Windsor, 1994.

Co-organizer, Canadian Econometric Study Group Conference at the Queen's University, 1997.

Co-organizer, Canadian Econometric Study Group Conference at the University of Western Ontario, 1998.

Organizer, Canadian Econometric Study Group Conference at the University of Guelph, 2000.

Co-organizer, Canadian Econometric Study Group Conference at York University, 2004.

Member of Executive, Canadian Econometric Study Group, 1996-

Member of the Organising Committee, Association of Southern European Economic Theorists (ASSET) conference at the University of Cyprus, October 2002.

Member of the Organising Committee, Association of Southern European Economic Theorists (ASSET) conference at the University of Crete, October 2005.

Advisory Board of Annual Conference on Financial Forecasting, sponsored by the European Society of Computational Methods in Sciences and Engineering, October 2005.

Member of the Scientific Committee, "Conference on Small Open Economies in A Globalized World" University of Bologna, Italy, 2006.

Member of adjudication Committee panel for SSHRC of Canada, 2001, 2007.
 Member of Executive and Deputy Director, Centre of Economic Analysis, University of Bologna at Rimini, 2007-.

Organizer, Workshop on Growth and Human Capital, University of Guelph, May 2007.

Co-Organizer, Workshop on Applied Econometrics, Centre of Economic Analysis, University of Bologna at Rimini, June 2007

Member of the Scientific Committee, "Conference on Small Open Economies in A Globalized World" Wilfrid Laurier University, Waterloo, 2008.

Organizer, Workshop on Economic Growth, Centre of Economic Analysis, University of Bologna at Rimini, June 2009.

Member of the Scientific Committee, "Conference on Recent Advances in Theory and Econometrics" Centre of Economic Analysis, University of Bologna at Rimini, June 2010.

Organizer, Workshop on Economic Growth, Centre of Economic Analysis, University of Bologna at Rimini, May 2010.

Member of Executive, Canadian Economic Association, 2011-

Co-organizer, Canadian Econometric Study Group Conference at Ryerson University, 2011.

Editorial Duties:

Associate Editor, International Journal of Business and Economics, 2004-
 Member of Editorial Board, Canadian Journal of Economics, 2004-2007
 Associate Editor, Empirical Economics, 2008-
 Associate Editor, Journal of Applied Econometrics, 2007-
 Co-editor, Review of Economic Analysis, 2007-
 Associate Editor, economics, 2007-
 Member of Editorial Board, Economics Research International, 2010-
 Co-editor, *Ekonomia*, a journal published by the Cyprus Economic Association., 2011-

PUBLICATIONS

Books

Mathematics for Economics, 3rd Edition MIT Press, Cambridge, MA, 2011
 (with M. Hoy, J. Livernois, C. McKenna and R. Rees).

Human Capital and Economic Growth, Stanford University Press, Stanford, CA, 2009 (with A. Savvides)

Mathematics for Economics, 2nd Edition MIT Press, Cambridge, MA, 2002
 (with M. Hoy, J. Livernois, C. McKenna and R. Rees).

Mathematics for Economics: Student's Solution Manual, MIT Press, Cambridge MA, 2002 (with M. Hoy, J. Livernois, C. McKenna and R. Rees).

Mathematics for Economics: Instructor's Solution Manual, MIT Press, Cambridge MA, 2002, (with M. Hoy, J. Livernois, C. McKenna and R. Rees)

Mathematics for Economics, 1st Edition Addison Wesley, Toronto, 1996 (with M. Hoy, J. Livernois, C. McKenna and R. Rees).

Mathematics for Economics: Student's Solution Manual, Addison Wesley, Toronto, 1996 (with M. Hoy, J. Livernois, C. McKenna and R. Rees).

Mathematics for Economics: Instructor's Solution Manual, Addison Wesley, Toronto, 1996 (with M. Hoy, J. Livernois, C. McKenna and R. Rees).

Chapters in Books

"The Identification and Measurement of Poverty" in *New Developments in Welfare Economics*, Paul E. Weston and Robert N. Townsend Editors, Nova Publishers, 2009, pp. 97-121 (with B. Thompson).

"An Almost Ideal Demand System (AIDS) of Canadian Tourism to Europe" in *Consumer Economics: New Research*, A. P. Boskins Editor, Nova Publishers, 2008, 39-77 (with P. Panagopoulos).

"Evolution of Aspirations for University Attendance: A Gender Comparison" in "*Who Goes? Who Stays? What Matters? Accessing and Persisting in Post-Secondary Education in Canada*", Ed. R. Finnie, R.E. Mueller, A. Sweetman, and A. Usher, Montreal and Kingston: McGill-Queen's University Press, Queen's Policy Studies Series, 2008, 109-134 (with L. Christofides, M. Hoy and Z. Li).

"Threshold Effects in Economics" in the *International Encyclopedia of the Social Sciences*, 2nd Edition, Ed. William A. Darity, Jr. Vol. 8. Detroit: Macmillan Reference USA, 2008, 359-360.

"varying coefficient models." *The New Palgrave Dictionary of Economics*. Second Edition. Eds. Steven N. Durlauf and Lawrence E. Blume. Palgrave Macmillan, 2008. *The New Palgrave Dictionary of Economics Online*. Palgrave Macmillan. 28 July 2008 http://www.dictionaryofeconomics.com/article?id=pde2008_V000068> doi:10.1057/9780230226203.1789 (with A. Kourtellos)

"Nonparametric Testing of Non-nested Econometric Models" in *The Refinements of Econometric Estimation and Test Procedures: Finite Sample and Asymptotic Analysis*, G.D.A. Phillips and E. Tzavalis Editors, Cambridge University Press, 2007, Chapter 8 (with Q. Li).

"Financial Intermediation and Economic Growth: a Semiparametric Approach", in *New Trends in Macroeconomics*, C. Diebolt and C. Kyrtsov Editors, Springer Verlag, 2005 (with Z. Liang).

"Nonlinearities in the Inequality-Development Relationship: Examining the Kuznets Hypothesis with the Threshold Regression Model," in C. Paraskevolpoulos, T. Georgakopoulos and L. Michelis, eds., *The Asymmetric Global Economy: Growth, Investment and Public Policy*, APF Toronto, 2000 (with A. Savvides).

"The Predictability of Stock Returns with Local versus Global Nonparametric Estimators," in R. Refenes, ed., *Neural Networks in the Capital Markets*, World Scientific Ltd., 1996 (with R. Gencay).

"Chaotic Dynamics in Economic Time Series," in Hamouda and Rowley eds., *Foundations of Probability, Econometrics and Economic Games*, Edward Publishing Ltd., 1997 (with M. Frank) .

"Chaotic Dynamics in Economic Time Series," in W. Davis Dechert ed., *Chaos Theory in economics: Methods, Models and Evidence, The International Library of Critical Writing in Economics*, Edward Publishing Ltd., 1996, Chapter 19 (with M. Frank) .

"Some Evidence Concerning Macroeconomic Chaos," in W. Davis Dechert ed., *Chaos Theory in economics: Methods, Models and Evidence, The International Library of Critical Writing in Economics*, Edward Publishing Ltd., 1996, Chapter 27 (with M. Frank) .

"International Chaos?" in W. Davis Dechert ed., *Chaos Theory in economics: Methods, Models and Evidence, The International Library of Critical Writing in Economics*, Edward Publishing Ltd., 1996, Chapter 26 (with M. Frank and R. Gencay) .

"Nonparametric Forecasts of Gold Rates of Return," in W. Barnett, A. Kirman and M. Salmon eds., *Nonlinear Dynamics and Economics*, Cambridge University Press, New York, 1996, Chapter 18.

"Measuring the Strangeness of Gold and Silver Rates of Return," in R. Trippi ed., *Chaos Theory and Nonlinear Dynamics*, Irwin Publishing Chicago, 1995, Chapter 14 (with M. Frank).

"Nearest Neighbor Forecasts of Precious Metal Rates of Return," in F. Gori, L. Geronazzo and M. Galeotti eds., *Nonlinear Dynamics in Economics and Social Sciences*, Springer-Verlag, Lecture Notes in Economics and Mathematical Systems, Volume 399, 1993 (with M. Frank).

"An Evaluation of a Nonparametric Approach to Forecasting Based on the Bootstrap," in A. Ullah ed., *Studies in Empirical Economics*, Physica-Verlag Heidelberg, 1989 (with G. Moschini and D. Prescott).

Journal Articles

“Testing for Bivariate Stochastic Dominance using Inequality Restrictions” *Economics Letters*, forthcoming (with B. Thompson).

“Are Aid Flows Excessive or Insufficient? Estimating the Growth Impact of Aid in Threshold regressions” *Scottish Journal of Political Economy*, forthcoming (with S. Kalyvitis and I. Vlachaki).

"Economic Policies and the Impact of Natural Disasters on Economic Growth: A Threshold Regression Approach" *Economics Bulletin*, 2011, 32, 1, 229-241. (with Zeb Aurangzeb)

“Growth and the Pollution Convergence Hypothesis: a Nonparametric Approach”, *Journal of Environmental Economics and Management*, 2011, 62, 199–214 (with C. Ordas and S. Valente).

“The Finance Growth Empirical Nexus: An Empirical Likelihood Estimation of a Dynamic Panel Data Model” *Review of Economic Analysis*, 2011, 3,2, 129-148 (with U. Oguzoglu).

“An Updated Ranking of Economic Journals” *Canadian Journal of Economics*, 2011, 44,4, 1525-1538 (with P. Kalaitzidakis, T. Mamuneas).

“Product Line Pricing in a Vertically Differentiated Oligopoly”, *Canadian Journal of Economics*, 2011, 44, 3, 907-929 (with G. Deltas and E. Zacharias).

“The Effect of Information Technology and Human Capital on Economic Growth” *Macroeconomic Dynamics*, 2011, 15, 5, 595-615. (with E. Ketteni, T. Mamuneas).

“Do Institutions rule? The Role of Heterogeneity in the institutions vs. Geography debate” *Economics Bulletin*, 2010, 30, 3, 1710-1719 (with A. Kourtellis, C-M. Tan).

“Foreign Direct Investment, Human Capital and Nonlinearities in Economic Growth” *Journal of Macroeconomics*, 2010, 32, 858-871 (with K. Kottaridi).

"Information-Theoretic Distribution Test with Application to Normality" *Econometric Reviews*, 2010, 29, 3, 307-329 (with X. Wu).

“The Evolution of the Conditional Joint Distribution of Life Expectancy and per capita Income Growth” *Advances in Econometrics*, Vol. 24: *Nonparametric Methods*, 2009, 171-191 (with B. Thompson and X. Wu)

“Measuring the Effect of Human Capital on the Economic Growth in Pakistan: Some Causality and Robustness Results” *International Economic Journal*, 2008, 22, 3, 345-359 (with A. Aurangzeb)

“The absolute health income hypothesis revisited: A semiparametric quantile regression approach” *Empirical Economics*, 2008, 35, 2, 395-412 (with Y. Sun).

“The Identification and Measurement of Poverty” *Journal of Current Issues in Finance, Business and Economics*, 2008, 2,1, 1-25 (with B. Thompson).

“Demographic vs Expenditure Flexibility in Engel Curves” *Empirical Economics*, 2008, 34, 257-271 (with P. Lyssiotou and P. Pashardes).

“Nonlinearities in economic Growth: A Semiparametric Approach applied to Information Technology Data” *Journal of Macroeconomics*, 2007, 29, 555-568 (with E. Ketteni and T. Mamuneas).

“An application of local maximum likelihood estimation in estimating the CAPM” *Mathematical and Computer Modeling*, 2007, 46, 138-150 (with B. Kayahan)

“Financial Development and Economic Growth: Is the Finance-Growth Relationship Nonlinear?” *Economics Bulletin*, 2007, 15,14, 1-12 (with E. Ketteni, T. Mamuneas and A. Savvides).

“Testing for Shape Invariance of Semiparametric Equivalence Scales” *Economics Bulletin*, 2007, 4, 21, 1-11. (with D. Wang).

“An Algorithm for Censored Quantile Regressions” *Economics Bulletin*, 2007, 3, 1, 1-9 (with D. Wang).

”Growth and Convergence: A Profile of distribution Dynamics and Mobility” *Journal of Econometrics*, 2007, 483-508 (with E. Maasoumi and J. Racine).

”Semiparametric Efficient Adaptive Estimation of Asymmetric Garch Models” *Journal of Econometrics*, 2006, 133, 373-386 (with Y. Sun).

”Estimates of Semiparametric Equivalence Scales” *Journal of Applied Econometrics*, 2006, 21, 629-639 (with Y. Sun and D. Wang)

”Intertemporal Pricing and Price Discrimination: A Semiparametric Hedonic Analysis of the Personal Computer Market” *Journal of Applied Econometrics*, 2006, 21, 371-386 (with E. Zacharias).

”Economic Development and the Return to Human Capital: A Smooth Coefficient Semiparametric Approach” *Journal of Applied Econometrics*, 2006, 21,111-132 (with T. Mamuneas and A. Savvides) .

“Adaptive Estimation via the Maximum Entropy Densities” *The Econometrics Journal*, 2005, 8, 352-366 (with X. Wu).

"Bootstrap and Pretest J-type Non-nested Tests for Orthogonal Regression Models: Some Monte Carlo Evidence" *Journal of Quantitative Economics*, 2005, 3, 2, 82-97 (with L. Michelis and L. Yang).

"Short-run and Long-run Effects of Exchange Rate Volatility of Exports: A Case Study for Pakistan" *International Journal of Business and Economics*, 2005, 4, 209-222 (with A. Aurangzeb and A. Mohammad).

"Financial Intermediation and Growth: Some Robustness Results" *Economics Letters*, 2005, 88, 306-312 (with B. McCaig).

"Estimates of the Black Economy based on Consumer Demand Approaches" *The Economic Journal*, 2004, 114, 622-640 (with P. Lyssiotou and P. Pashardes)

"Research Spillovers Among Academic Institutions: Europe and North America" *Economics of Education Review*, 2004, 23, 191-202 (with P. Kalaitzidakis and T. Mamuneas)

"Rankings of Academic Journals and Institutions in Economics" *Journal of the European Economic Association*, 2003, 1, 1346-1366 (with P. Kalaitzidakis and T. Mamuneas)

"The Environmental Kuznets Curve: Real Progress or Misspecified Models" *The Review of Economics and Statistics*, 2003, 85, 1038-1047 (with J. List and D. Millimet)

"Wage Rigidity in Canadian Collective Bargaining Agreements" *Industrial Labor Relations Review*, 2003, 56, 429-448 (with L. Christofides).

"Testing Serial Correlation in Semiparametric Time Series Models" *Journal of Time Series Analysis*, 2003, 24, 311-335 (with D. Li).

"Intra-Day Features of Realized Volatility: Evidence from an Emerging Market" *International Journal of Business and Economics*, 2002, 1, 17-24 (with B. Saltoglu and B. Kayahan).

"Nesting Quadratic Logarithmic demand Systems" *Economics Letters*, 2002, 76, 369-374 (with P. Lyssiotou and P. Pashardes).

"The Partially Linear Regression Model: Monte Carlo Evidence from the Projection Pursuit Regression Approach" *Economics Letters*, 2002, 75, 11-16 (with D. Li).

"Age Effects on Consumer Demand: An Additive Partially Linear Regression Model" *Canadian Journal of Economics*, 2002, 35, 153-165 (with P. Lyssiotou and P. Pashardes).

"The Symmetry of Wage-Change Distribution: Survey and Contract Data" *Empirical Economics*, 2002, 4, 705-723 (with L. Christofides).

"Specification and Sensitivity Analysis of Cross-Country Growth Regressions" *Empirical Economics*, 2002, 4, 645-656 (with P. Kalaitzidakis and T. Mamuneas).

"Double Kernel Non-parametric Estimation in Semiparametric Econometric Models" *Journal of Nonparametric Statistics*, 2001, 13, 883-906 (with B. Yan).

"Measures of Human Capital and Nonlinearities in Economic Growth" *Journal of Economic Growth*, 2001, 6, 229-254. (with P. Kalaitzidakis, T. Mamuneas and A. Savvides).

"A Non-Parametric Test of the Symmetry of PSID Wage-Change Distributions" *Economics Letters*, 2001, 71, 363-368 (with L. Christofides).

"A Consistent Model Specification Test for a Regression Function Based on Nonparametric Wavelet Estimation" *Econometric Reviews*, 2001, 20, 1, 41-60 (with Y. Sun).

"Income Inequality and Economic Development: Evidence from the Threshold Regression Model" *Economics Letters*, 2000, 69, 207-212 (with A. Savvides).

"Nonparametric Model Check Based on Local Polynomial Fitting," *Statistics and Probability Letters*, 2000, 48, 4, 327-334 (with Z. Liu and Q. Li).

"Nonlinear Sensitivity Analysis of Cross Country Growth Regressions," *Canadian Journal of Economics*, 2000, 33, 3, 604-617 (with P. Kalaitzidakis and T. Mamuneas).

"Testing for Asymmetric Pricing in the Canadian Gasoline Market," *Energy Economics*, 2000, 22, 3, 349-368 (with R. Godby, A. Lintner and B. Wandschneider).

"On the Calculation of Marginal Effects in the Bivariate Probit Model: A Correction," *Economics Letters*, 2000, 68, 3, 369 (with L. Christofides and J. Hardin).

"Rankings of Economics Departments among Greek Speaking Institutions" *Ekonomia*, 1999, 70-75 (with P. Kalaitzidakis and T. Mamuneas).

"Testing the Rank of Engel Curves with Endogenous Expenditure," *Economics Letters*, 1999, 64, 61-65 (with P. Lyssiotou and P. Pashardes).

"European Economics: An Analysis Based on Publications in the Core Journals" *European Economic Review*, 1999, 43, 1150-1168 (with P. Kalaitzidakis and T. Mamuneas).

"Nonlinearities in Cross-Country Growth Regressions: A Semiparametric Approach," *Journal of Applied Econometrics*, 1999, 14, 527-538 (with Z. Liu).

"Preference Heterogeneity and the Rank of Demand Systems," *Journal of Business and Economic Statistics*, 1999, 17,2, 248-253 (with P. Lyssiotou and P. Pashardes).

"On Hotelling's Approach to Hypothesis Testing when A Nuisance Parameter is Present only under the Alternative," *Journal of Economic Theory and Econometrics*, 1998, 105-130 (with P. Kim and D. Naiman).

"Moving Average Rules, Volume and the Predictability of security Returns with Feedforward Networks," *Journal of Forecasting*, 1998, 17, 401-414 (with R. Gencay).

"Technical Trading and the Size of the Risk Premium in security Returns," *Studies in Nonlinear Dynamics and Econometrics*, 1997, 2, 2, 23-34 (with R. Gencay).

"On the Calculation of marginal Effects in the Bivariate Probit Model," *Economics Letters*, 1997, 54, 203-208 (with L. Christofides and R. Swidinsky).

"Welfare Participation and Labour Market Behaviour in Canada," *Canadian Journal of Economics*, 1997, 30, 3, 595-621 (with L. Christofides and R. Swidinsky).

"Semiparametric Estimation of Partially Linear Panel Data Models," *Journal of Econometrics*, 1996, 71, 389-397 (with Q. Li).

"Root-N-Consistent Semiparametric Regression with Conditionally Heteroskedastic Disturbances," *Journal of Quantitative Economics*, 1995, 11, 229-240 (with Y. Fan and Q. Li).

"A Semiparametric Non-nested Test in a Dynamic Panel Data Model," *Economics Letters*, 1995, 49, 1-6 (with Q. Li).

"Further Evidence on Segmented trend Models and the Wheat Boom as a Turning Point in Canadian Economic Growth 1870-1985," *Explorations in Economic History*, 1995, 32, 253-261 (with K. Inwood).

"Employing Conditional Variance Processes to Examine the Market Efficiency of the Gold Rates of Return" *Journal of Economics and Business*, 1994, 46, 355-365 (with M. Marshall).

"Adaptive Estimation in the Panel Data Error Component Model with Heteroskedasticity of Unknown Form," *International Economic Review*, 1994, 35, 981-1000 (with Q. Li).

"Semiparametric Specification Testing of Non-nested Econometric Models," *Review of Economic Studies*, 1994, 61, 291-303 (with M. Delgado).

"Evidence Concerning Nonlinear Structure in Canadian Provincial Unemployment Rates," *Structural Change and Economic Dynamics*, 1993, 4, 2, 333-343 (with M. Frank and C. Sayers).

"A Note on the Exact Mean of the estimator of the Nesting Parameter in the Artificial Regression of the J-test," *Journal of Quantitative Economics*, 1993, 9, 117-181 (with L. Michelis).

"A Hausman Specification Test Based on Root-N-Consistent Semiparametric Estimators," *Economics Letters*, 1992, 40, 141-146 (with Q. Li).

"Testing the Efficiency of the Athens Stock Exchange: Some Results from the Banking Sector," *Empirical Economics*, 1992, 17, 239-252 (with E. Panas).

"A Comparison of Risk-Premium Forecasts Implied by Parametric versus Nonparametric Conditional Mean Estimates," *Journal of Econometrics*, 1992, 52, 225-244 (with T. McCurdy).

"Is the Greek Economy Characterized by Chaos?" *Greek Economic Review*, 1991, 13, 1-11.

"Discontinuities in Canadian Economic Growth, 1870-1985," *Explorations in Economic History*, 28, 1991, 274-286 (with K. Inwood).

"The Wage Effect of the Strike: A Selectivity Bias Approach," *Applied Economics*, 22, 1990, 375-385 (with R. Swidinsky).

"Measuring the Strangeness of Gold and Silver Rates of Return," *Review of Economic Studies*, 1989, 56, 553-568 (with M. Frank).

"International Chaos?" *European Economic Review*, 1988, 32, 1569-1584 (with M. Frank and R. Gencay).

"Testing for Short-Run Money Neutrality in a Small Open Economy: The Case of Canada," *Empirical Economics*, 1988, 13, 103-120 (with Z. Koustas).

"The Stability of Canadian Macroeconomic Data as Measured by the Largest Lyapunov Exponent," *Economics Letters*, 1988, 27, 11-14 (with M. Frank).

"Some Evidence Concerning Macroeconomic Chaos," *Journal of Monetary Economics*, 1988, 22, 423-438 (with M. Frank).

"An Evaluation of a Nonparametric Approach to Forecasting Based on the Bootstrap," *Empirical Economics*, 1988, 13, 141-154 (with G. Moschini and D. Prescott).

"Chaotic Dynamics in Economic Time Series," *Journal of Economic Surveys*, 1988, 2, 2, 103-133 (with M. Frank).

"On the Robustness of the Corrected Least Squares (COLS) Estimator for the Tobit Model," *Revista de Econometria*, 1987, 7, 2, 73-88.

"Hypothesis Testing and Regression Models with AR(1) Errors and a Lagged Dependent Variable: Bootstrapping and Artificial Regression Compared," *Economics Letters*, 1987, 24, 237-242 (with D. Prescott).

"Bootstrapping Confidence Intervals: An Application to Forecasting the Supply of Pork," *American Journal of Agricultural Economics*, 1987, 69, 266-273 (with D. Prescott).

"Interpreting the Wage Gap Estimate from Selectivity Correction Techniques Using Micro Data," *Economics Letters*, 1986, 20, 191-195 (with P. Kumar).

"Testing for Parameter Stability in a Regression Model with AR(1) Errors," *Economics Letters*, 1986, 20, 29-32 (with B. Cadsby).

"Measuring the Union Relative Wage Impact: A Methodological Note," *Canadian Journal of Economics*, 1985, 18, 182-190 (with P. Kumar).

Book or Software Reviews

Advances in Econometric Theory: The Selected Works of Halbert White, Economists of the Twentieth Century, edited by D. Colander, C. Johnson and M. Blaug, reviewed in *Ekonomia*, 2003, 112-113.

Economic Integration and Public Policy in the European Union, by C. Paraskevopoulos, R. Grinspin and T. Georgakopoulos eds., reviewed in *Canadian Public Policy*, 1997.

Nonlinear Dynamics, Chaos and Econometrics, by H. Pesaran and S. Potter eds., reviewed in *Economica*, 1994, 120-121.

New Approaches to Modeling, Specification, Selection and Econometric Inference, W.A. Barnett and A.R. Gallant eds., reviewed in *Econometric Reviews* 1993, 257-260.

N.K. Kernel: A Review reviewed in the *Journal of Applied Econometrics*, 5, 1990, 299-304 (with M. Delgado).

Differential Equations, Stability and Chaos in Dynamic Economics, by W.A. Brock and A.G. Malliaris, reviewed in *Canadian Journal of Economics*, 1990, 23, 966-968.