CURRICULUM VITAE

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DEGREES:	A.B. Grinnell College 1969 Ph.D. University of Michigan 1974
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EXPERIENCE:	Assistant Professor of Economics, University of Illinois, 1974-76 Member of Technical Staff, Economics Research, Bell Telephone Laboratories, 1976-1983 Visiting Associate Professor of Economics, University of Pennsylvania, Winter 1982 Professor of Economics, University of Illinois, 1983–2017 Professor of Statistics, University of Illinois, 1992–2017 McKinley Professor of Economics, University of Illinois, 1997–2017 Visiting Fellow, CEMMAP and University College London, Spring 2003 Visiting Professor, University College London, Spring 2011 Honorary Professor of Economics, University College London, Spring 2018–
EDITORIAL:	Associate Editor, *Econometrica*, 1991–1994 Associate Editor, *Econometric Theory*, 1994– Associate Editor, *Journal of Statistical Software*, 2002–16 Associate Editor, *Journal of American Statistical Association*, 2004–14
HONORIFIC:	Fellow of Econometric Society, 1998 International Fellow, CEMMAP, 2003 Fellow of American Statistical Association, 2008 Fellow of Institute of Mathematical Statistics, 2008 Emanuel and Carol Parzen Prize for Statistical Innovation, 2010
TEACHING:	Economics Graduate Student Organization Outstanding Teaching Award 1995-96

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Outstanding Teaching Award 2004-05
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Economics Graduate Student Organization
Outstanding Teaching Award 2011-12

GRANTS:

National Science Foundation, 1984-86
National Science Foundation, 1987-88
International Research and Exchanges Board, 1989
National Science Foundation, 1989-90
National Science Foundation, 1990-92
National Science Foundation, 1992-94
NATO Cooperative Research Grant, 1993-5
National Science Foundation, 1994-97
National Science Foundation, 1997-00
National Science Foundation, 2000-03
National Science Foundation, 2003-06
National Science Foundation, 2006-09
National Science Foundation, 2009-12
National Science Foundation, 2012-15

PUBLICATIONS:

1. Books:

Quantile Regression, (2005) Econometric Society Monograph Series, Cambridge U. Press.

Economic Applications of Quantile Regression (2001), (edited with B. Fitzenberger, and J.A.F. Machado), Physica-Verlag.

Handbook of Quantile Regression (2017) (edited with Victor Chernozhukov, Xuming He, and Limin Peng), CRC/Chapman-Hall.

1. Papers on Econometric and Statistical Methods

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"Testing for homogeneity in mixture models", (with Jiaying Gu and Stanislav Volgushev), (2018) *Econometric Theory*, 34, 850-895.

"REBayes: An R package for empirical Bayes Mixture Methods," (with Jiaying Gu), *Journal of Statistical Software*, 82, 1-26.

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"On a Problem of Robbins," (with Jiaying Gu), 2015, *International Statistical Review*, 84, 224-244.

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"Additive Models for Quantile Regression: Model Selection and Confidence Bandaids," *Brazilian J. of Statistics*, (2011), 25, 239-262.

"Quasi-Concave Density Estimation," (with Ivan Mizera) *Annals of Statistics*, (2010), 38, 2998-3027.

"March Madness, Quantile Regression Bracketology and the Hayek Hypothesis," (with G. Bassett), *J. of Bus. and Econ. Statistics*, (2010) 28, 26-35.

"Conditional Quantile Estimation for GARCH Models," (with Zhijie Xiao) *J. of Am. Stat. Assoc.*, 2009, 104, 1696-1712.

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"Parametric Links for Binary Response Models," (with Jungmo Yoon), *J. of Econometrics*, 2009, 152, 120-130 .

"Density Estimation by Total Variation Regularization," *Advances in Statistical Modeling and Inference: Essays in Honor of Kjell Doksum*, V.N. Nair (ed.) (2007), 613-634.

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"Testing Stationarity using M-Estimators," in *Econometric Theory and Practice: Essays in Honor of P.C.B. Phillips*, (2007), D. Corbae, S.N. Durlauf, and B.E. Hansen, (eds), Cambridge U. Press.

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2. Econometric and Statistical Applications

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3. Surveys

"Quantile Regression 40 Years on," (2017), *Annual Reviews of Economics*, 9, 155-176.

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4. Notes, Comments, and Discussion

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"A note on recent proposals for computing l_1 estimates" (with G. Bassett), *Computational Statistics and Data Analysis,* (1994), 14, 207-211.

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"Discussion of Welsh: The Trimmed Mean in the Linear Model," *Annals of Statistics*, 15, (1987), 39-44.

"Four (Pathological) Examples in Asymptotic Statistics" (with G. Bassett), *American Statistician*, 38, (1984), 209-212.

"A note on L-estimates for linear models", *Stat. and Prob Letters*, 2, (1984), 323-5.

"A Note on Studentizing a Test for Heteroscedasticity," *Journal of Econometrics*, 17, (1981), 107-112.

5. Conference Proceedings

"Additive Models for Quantile Regression: Risk Factors for Childhood Malnutrition in India," Proceedings of a Conference on R in the Social Science, Springer.

"How to be Pessimistic: Choquet Risk and Portfolio Optimization", (with G. Bassett and G. Kordas) Proceedings of the 4th L_1 Neuchatel Conference on Statistical Methods, Birkhauser.

"L_1 Computation: An interior monologue", in *L_1-Statistical Procedures and Related Topics*, ed. Y. Dodge, IMS Monograph Series, **31**, 15-32.

"Confidence Intervals for Regression Quantiles," in *Proceedings of the 5th Prague Symposium on Asymptotic Statistics,* P. Mandl and M. Huskova (eds), (1994), Heidelberg: Physica-Verlag.

"Computing Quantile Smoothing Splines" (with P. Ng), *Proceedings of the 24th Symposium of the Interface: Computing Science and Statistics.*

"Nonparametric estimation of conditional quantile functions" (with S. Portnoy, and P. Ng), *Proceedings of the Second International Conference on Statistical Data Analysis based on the L1 norm and Related Methods,* (1992), New York: North-Holland.

"Quantile Smoothing Splines" (with P. Ng), *Proceedings of the International Symposium on Nonparametric Statistics and Related Topics,* (1991), New York: North-Holland.

"A Comparison of Asymptotic Testing Methods for l_1-Regression," *Statistical Data Analysis Based on the l_1 Norm*, ed. Yadoleh Dodge, (1987), New York: North-Holland.

"Demand for Electricity by Time of Day: An Evaluation of Experimental Results" (with W. Hendricks), in *Issues in Public Utility Pricing and Regulation*, (1980), M. A. Crew, ed., Lexington Books.

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6. Interviews

A Conversation with Estate V. Khmaladze, (with Hira Koul) *Statistical Science*, forthcoming.

A Conversation with Roger Koenker, (with Xuming He) *International Statistical Review*, forthcoming.

7. Software Contributions

Quantreg: An R Package for Quantile Regression Estimation and Inference, (1999–), `https://CRAN.R-project.org/package=quantreg`.

SparseM: An R Package for Sparse Algebra, (2005–), with Pin Ng, `https://CRAN.R-project.org/package=SparseM`.

GLMX: An R Package for Binary Response Models, (2013–) with Achim Zeileis, `https://CRAN.R-project.org/package=glmx`.

REBayes: An R Package for Empirical Bayes Estimation and Inference, (2013–), with Jiaying Gu, `https://CRAN.R-project.org/package=REBayes`.

REFEREE: *Econometrica*, *American Economic Review*, *Journal of Political Economy, Review of Economic Studies, Journal of Econometrics*, *Journal of the American Statistical Association*, *Annals of Statistics*, *Econometric Theory*, *Bernoulli*, National Science Foundation, Swiss NSF, Czech NSF, South African NSF, German NSF, *Journal of Computational and Graphical Statistics, SIAM Journal of Optimization, Biometrika, American Statistician, International Economic Review, Statistics & Decisions, Climatic Change, Society for Industrial and Applied Mathematics, Council for International Exchange of Scholars, Annals of the Institute of Statistical Mathematics, The Canadian Journal of Statistics, Statistics, Metrika, JRSS(B), Australian Journal of Statistics, Brazilian Journal of Statistics, Communications In Statistics, Journal of Applied Econometrics, Journal of Empirical Finance, Journal of Nonparametric Statistics, Quarterly Review of Economics and Business.*

SEMINARS – Economics: Penn State, UCLA, UCSD, Stanford, Texas (Austin), Cornell, Maryland, Boston University, EUI-Florence, Nuffield, LSE, UCL, Warwick, Harvard-MIT, University of Kansas, Yale, McGill, University of Chicago, Malinvaud Seminar INSEE, Mannheim, Columbia, Iowa, Duke, Freiburg, North Carolina, Toulouse, Northwestern, Berkeley, University of Pennsylvania, Maryland, Georgetown, Indiana, Rice, Utah, Michigan, Chicago, Wisconsin, Rutgers, Tilburg, Ohio State, Tokyo University, SHUFE, Missouri, Johns Hopkins.

SEMINARS – Statistics: University of Glasgow, Cambridge University, Waseda, Fudan, Minnesota, Victoria (Wellington), North Carolina, ULB-Brussels, Carlos III de Madrid, U. Dortmund, Georgetown, Southampton, Purdue, Texas A&M, NYU, University of Toronto, University of Pennsylvania, Bell Labs, Charles University, Johns Hopkins.

INVITED CONFERENCE TALKS: Quantile Processes and Extremes, Oberwolfach 1983, 5th School on Models of Regression, Campos dos Jordao, Brazil, (1997); Joint Statistical Meetings, Anaheim, (1997); 3rd Conference on Statistical Data Analysis based on the L_1 and related methods, Neuchatel, (1997), Workshop on Nonparametric Statistics, Prague, 1998, 7th Vilnius Conference on Probability Theory and Mathematical Statistics, Vilnius, Lithuania, 1998, Principles of Econometrics Conference, Madison, 1998. Economic Applications of Quantile Regression, Konstanz, 2000. Controlling Complexity for Strong Stochastic Dependencies, Oberwolfach, 2000. Quantile Regression Inference, Neuchatel, 2000. Robust Statistics, Vorau, Austria, 2001. Workshop on Quantile Regression, Liberec, Czechia, 2001. South African Statistical Association, 2001, 34^{es} Journées de Statistique, Brussels, 2002; Conference on Nonparametrics, Crete, 2002; 4th Conference on L_1 Methods in Statistics, Neuchatel, 2002; Conference on Modern Statistical Inference, Brno, 2002. Masterclass on Quantile Regression, UCL, 2003, Conference on Quantile Regression Methods and Applications, CEMMAP/UCL, 2003, Workshop on Regularization, Banff 2003, NAKE Workshop, Groningen, 2003. Workshop on Longitudinal Data Analysis, IMS-National University of Singapore, 2005. European Courses in Advanced Statistics, La Roche-en-Ardennes, 2005 Econometrics in Rio, 2006, JASA Invited JSM Talk, Seattle, 2006. Workshop on Quantile Regression and Related Methods, Edinburgh, 2006. Oberwolfach Workshop on Qualitative Assumptions and Regularizaton, 2006, Far East Meeting of the Econometric Society, Taipei, 2007 Forecasting in Rio, Vargas Foundation, 2008; Expanding Core Statistical Theory, Banff, 2008, CEMMAP Conference on Quantile Regression, UCL, 2009, ICORS, Parma, 2009, Parzen Prize Lecture, Texas A&M, 2010, ICORS, Prague, 2010, Science and Society, Beijing, 2010, H.O. Hirschfeld (Hartley) Lectures, Berlin, 2010. Advanced techniques for robust methodology, CEMMAP, 2011, Short Course on Quantile Regression, LSE, 2011. Rmetrics Conference on Finance, Meielisalp, Switzerland, 2011, Midwest Econometric Group, Chicago, 2011; 8th World Congress of the IMS and Bernoulli Society, Istanbul, 2012; Workshop on New Developments in Econometrics and Time Series, Rome, 2012; Robust methods for economic and financial modeling, Lisbon, 2012; Frontiers of Quantile Regression, Oberwolfach, 2012; Swiss Doctoral School in Les Diablerets, 2013; Stochastic Dominance and Related Methods, Cambridge, 2013; Symposium on Statistical Methods, Kanazawa, Japan, 2013; CeMMaP Advances in Microeconometrics, HKUST, 2014; Microdata Methods and Practice: A CeMMaP Celebration, UCL, 2014; 21st-Century Statistics at MIT: Inaugural Symposium, MIT, 2015. ProbStat, Smolnice, Slovakia, 2015; Joint Statistical Meetings, Seattle, 2015; International Conference on Probability Theory and Statistics, Tbilisi, 2015. Waseda International Symposium, Tokyo, 2015; Hakone Seminar on Recent Developments in Statistics, Hakone, 2015; New Directions in Quantile Regression Cambridge, 2015; Joint Statistical Meetings, Chicago, 2016; ICORS Geneva, 2016. Econometrics Faces Machine Learning, Humboldt University, 2017, NIPE Short Course on Quantile Regression, University of Minho, Braga, Portugal, 2017, Joint Statistical Meetings, Baltimore, 2017. Shape-Constrained Methods: Inference, Applications, and Practice" Banff, 2018. Rotterdam Robust Statistics Workshop 2018. Optimization and Machine Learning in Economics, UCL/CeMMAP, 2018. Statistical Learning and Data Science, Columbia,

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June, 2018