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CURRICULUM VITAE

Marc L. Nerlove

I have read the following and certify that this curriculum vitae is a current and accurate statement of my professional record.

Signature _____ Date _____

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CURRICULUM VITAE

MARC L. NERLOVE

Office: Department of Agricultural and Resource Economics
University of Maryland
2200 Symons Hall
College Park, MD 20742-5535
Telephone: (301) 405-1388
FAX: (301) 314-9091/9032
e-mail: mnerlove@arec.umd.edu
Home page: <http://faculty.arec.umd.edu/mnerlove/>
Born: Chicago, Illinois, October 12, 1933

Home: 7026 Hunter Lane
Hyattsville, MD 20782-1149
Telephone: (301) 779-3214

EDUCATION

The Johns Hopkins University, 1952-54,
Ph.D. in Economics with distinction, 1956
Dissertation: "Estimates of the Elasticities of Supply of Corn, Cotton and Wheat."
M.A. in Economics, 1955,
Thesis: "The Predictive Test as a Tool for Research: The Demand for Meat in the United States."

The University of Chicago, 1949-52, in residence 1954-56
B.A., with honors in mathematics and general honors, 1952.

ACADEMIC EMPLOYMENT

1993- Professor of Agricultural and Resource Economics, University of Maryland
1986-93 University Professor of Economics, University of Pennsylvania
1986-91 Research Fellow, International Food Policy Research Institute
1982-86 Professor of Economics, University of Pennsylvania
1974-82 Cook Professor, Northwestern University
1969-74 Professor of Economics, University of Chicago
1965-69 Professor of Economics, Yale University
1960-65 Professor of Economics, Stanford University
1959-60 Associate Professor of Economics and Agricultural Economics, University of Minnesota
1958 Visiting Lecturer, Department of Political Economy, The Johns Hopkins University

OTHER EMPLOYMENT

1957-59 First Lieutenant, United States Army

1958 Economist, Subcommittee on Antitrust and Monopoly, United States Senate, on loan from United States Army

1956-57 Analytical Statistician, Agricultural Marketing Service, United States Department of Agriculture

1953 Research Assistant, Cowles Commission for Research in Economics, University of Chicago

VISITING APPOINTMENTS

2002 Forschungsinstitut zur Zukunft der Arbeit (IZA), Bonn, Germany

1997 Zentrum für Europäische Wirtschaftsforschung, Mannheim, Germany

1996 University of Tucumán, Argentina

1991 University of Geneva, Switzerland

1990, 1991 Stockholm School of Economics, Sweden

1989 University of Bonn, Germany

1987 Istituto di Economia, Università di Siena, Italy

1984 University of Beijing, Peoples' Republic of China

1983 Department of Statistics, Università degli Studi di Firenze, Italy

1982 Research Fellow, Research School of Social Science, Australian National University, Canberra, Australia

1980-81 Fellow, Woodrow Wilson International Center for Scholars, Smithsonian Institution, Washington, D.C.

1979 Scholar in Residence, Rockefeller Foundation Study Center, Bellagio, Italy

1974-78 Getulio Vargas Foundation, Rio de Janeiro, Brazil

1971 University of British Columbia, Canada

1968 University of Mannheim, Federal Republic of Germany

1967-68 Frank W. Taussig Research Professor, Harvard University

1958-59 Lecturer in Political Economy, The Johns Hopkins University

PRINCIPAL INVESTIGATOR

Maryland Agricultural Experiment Station, MD-A-56,

“The Economic Organization of Agriculture: Traditional, Modern and Transitional,” 8/15/99-8/15/98. New project approved 1/1/99-12/31/03: Research on Quantitative Agricultural Development Policy Analysis and Computational Methods in Economics.

Maryland Agricultural Experiment Station, MD-AREC-0603, New project, start date, July 1, 2009.

“Agricultural Development; Economic Growth; Stochastic Simulations; Open and Closed Economies.”

Thyssen Foundation, 1987-89.

Dun & Bradstreet, for establishment of a U.S. Business Test, 1985-89.

Stiftung Volkswagenwerk, 1984-87.

National Science Foundation Grants to Stanford University, Yale University, University of Chicago, Northwestern University, University of Pennsylvania, 1960-88, and 1990-92.

National Institute of Child Health and Human Development Grant to Northwestern University, 1979-81.

National Institute on Aging Grants to Northwestern University and the University of Pennsylvania, 1981-83.

Rockefeller Foundation Grant to the University of Chicago and Northwestern University, 1970-79.

NATO Research grant, 1976-79.

INTERVIEW

“The ET Interview: Professor Marc Nerlove,” by Eric Ghysels. *Econometric Theory*, 9: 117-143, 1993.

PUBLICATIONS

A. Books and Monographs

Distributed Lags and Demand Analysis, Agricultural Handbook No. 141. Washington, D.C.: Government Printing Office, 1958.

The Dynamics of Supply: Estimation of Farmers' Response to Price. Baltimore: The Johns Hopkins Press, 1958.

Estimation and Identification of Cobb-Douglas Production Functions. Chicago/Amsterdam: Rand McNally/North Holland, 1965.

Selected Readings in Econometrics from Econometrica, edited with J.W. Hooper. Cambridge: MIT Press, 1970.

Scientific Papers of Tjalling C. Koopmans, edited with M. Beckmann and C.F. Christ. Heidelberg: Springer-Verlag, 1970.

Love and Life between the Censuses: A Model of Family Decision Making in Puerto Rico, 1950-60, with T.P. Schultz, RAND Corporation RM-6332-AID. Santa Monica: RAND Corporation, 1970. 105 pp. (Available from the RAND Corporation Bookstore at http://www.rand.org/pubs/research_memoranda/RM6322/)

Univariate and Multivariate Log-Linear and Logistic Models, (with S.J. Press), RAND Corporation R-1306-EDA/NIH. Santa Monica: RAND Corporation, 1973. 134 pp. (Free download at <http://www.rand.org/pubs/reports/2006/R1306.pdf>)

**Methodology for Subjective Assessment of Technological Advancement*, (with S. J. Press and A. J. Harman), RAND Corporation Research Report R- 1375, 1975, 104pp. (Available from the RAND Corporation Bookstore, at <http://www.rand.org/pubs/reports/R1375/>)

Analysis of Economic Time Series: A Synthesis, with D.M. Grether and J.L. Carvalho. New York: Academic Press, Inc., 1979. Revised Edition 1995.

Quantitative Economics and Development: Essays in Memory of Ta-Chung Liu, edited with L.R. Klein and S.C. Tsiang. New York: Academic Press, Inc., 1980.

The Supply Response for Rubber in Sri Lanka: A Preliminary Analysis, with M.J. Hartley and R.K. Peters. World Bank Staff Working Paper No. 657. Washington, D.C.: International Bank for Reconstruction and Development, 1984. 82 pp.

Household and Economy: Welfare Economics of Endogenous Fertility, with A. Razin and E. Sadka. New York: Academic Press, Inc., 1987.

Population Policy and Individual Choice: A Theoretical Analysis, with A. Razin and E. Sadka. Washington, D.C.: International Food Policy Research Institute, Research Report 60, 1987.

Issues in Contemporary Economics: Macroeconomics and Econometrics, edited for the International Economic Association. London: Macmillan, 1991.

The Role of Product Mix and Farm-Level Diversification in the Adoption of Modern Technology: The Case of the Zona da Mata, Minas Gerais, Brazil (with S. Vosti and W. Basal). Washington: International Food Policy Research Institute, Research Report 104, 1996. (May be ordered from IFPRI at <http://www.ifpri.org/pubs/abstract/abstr104.htm>)

Essays on Panel Data Econometrics, New York: Cambridge University Press, 2002.

B. Articles

“On the Theory of Games,” Student Essay Annual, 1: 79-98. Chicago, University of Chicago Press, 1952.

“Estimates of the Elasticities of Supply of Selected Agricultural Commodities,” Journal of Farm Economics, 38: 492-509, 1956.

“Effects of Serial Correlation in the Error Terms,” Analytical Tools for Studying Demand and Price Structures, Agricultural Handbook No. 146 (R.J. Foote, ed.): 148-69. Washington: U.S. Government Printing Office, 1958.

- “Derived Demand Equations, Partially-Reduced Form Equations, and the Estimation of Demand at Different Market Levels,” Analytical Tools for Studying Demand and Price Structures, Agricultural Handbook No. 146 (R.J. Foote, ed.): 100-10. Washington: U.S. Government Printing Office, 1958.
- “The Implications of Friedman's Permanent Income Hypothesis for Demand Analysis,” Agricultural Economics Research, 10: 1-14, 1958.
- “Adaptive Expectations and Cobweb Phenomena,” Quarterly Journal of Economics, 72: 227-40, 1958.
- “Distributed Lags and the Estimation of Long-Run Supply and Demand Elasticities: Theoretical Considerations,” Journal of Farm Economics, 40: 301-11, 1958.
- “Statistical Estimation of Long-Run Elasticities of Supply and Demand” (with W. Addison), Journal of Farm Economics, 40: 861-80, 1958.
- “The Analysis of Changes in Agricultural Supply: Problems and Approaches” (with K.L. Bachman), Journal of Farm Economics, 42: 531-54, 1960.
- “Time-Series Analysis of the Supply of Agricultural Products,” Agricultural Supply Functions: 31-60 (E.O. Heady, et al., eds.). Ames: Iowa State University Press, 1961.
- “Advertising without Supply Control: Preliminary Findings of a Study of the Demand for Oranges” (with F.V. Waugh), Journal of Farm Economics, 43: 813-37, 1961.
- Testimony before the Interstate Commerce Commission, Finance Docket No. 21314. San Francisco, November 17, 1961.
- “A Quarterly Econometric Model for the U.K.: A Review Article,” American Economic Review, 52: 154-76, 1962.
- “Optimal Advertising Policy under Dynamic Conditions” (with K.J. Arrow), Economica, 29(NS): 129-42, 1962.
- “Returns to Scale in Electricity Supply,” Chapter 7 of Measurement in Economics: 167-98 (C. Christ, et al, eds.). Stanford: Stanford University Press, 1963.
- “On the Optimality of Adaptive Forecasting” (with S. Wage), Management Science, 10: 207-24, 1964.
- “Spectral Analysis of Seasonal Adjustment Procedures,” Econometrica, 32: 241-86, 1964.
- “Two Models of the British Economy: A Fragment of a Critical Survey,” International Economic Review, 6: 127-81, 1965.
- “Spectral Comparisons of Two Seasonal Adjustment Procedures,” Journal of the American Statistical Association, 60: 442-91, 1965.
- “Use of the Durbin-Watson Statistic in Inappropriate Situations” (with K. Wallis), Econometrica, 34: 235-8, 1966.
- “A Tabular Survey of Macro-Econometric Models,” International Economic Review, 7: 127-75, 1966.
- “Pooling Cross-Section and Time-Series Data in the Estimation of a Dynamic Model: The Demand for Natural Gas” (with P. Balestra), Econometrica, 34: 585-612, 1966.
- “Forecasting Nonstationary Economic Time Series” (with D. Coats and D. Grether), Management Science (Ser. A), 13: 1-21, 1966.

- “Distributed Lags and Unobserved Components in Economic Time Series,” Ten Economic Studies in the Tradition of Irving Fisher: 127-69 (W. Fellner, ed.). New York: John Wiley and Sons, 1967.
- “Recent Empirical Studies of the CES and Related Production Functions,” The Theory and Empirical Analysis of Production: 55-122 (M. Brown, ed.). New York: National Bureau of Economic Research, 1967.
- “Notes on the Derived Demand and Production Relations Included in Macro-Econometric Models,” International Economic Review, 8: 223-42, 1967.
- “Experimental Evidence on the Estimation of Dynamic Economic Relations from a Time-Series of Cross Sections,” Economic Studies Quarterly, 18: 42-74, 1967.
- “Distributed Lags,” International Encyclopedia of the Social Sciences, II: 214-17. New York: The Macmillan Co., 1968.
- “Factors Affecting Differences among Rates of Return on Investments in Individual Common Stocks,” Review of Economics and Statistics, 50: 312-31, 1968.
- “A Long-Run Cost Function for the Local Air Service Industry: An Experiment in Nonlinear Estimation” (with G. Eads and W. Raduchel), Review of Economics and Statistics, 51: 258-70, 1969.
- “Some Properties of 'Optimal' Seasonal Adjustment” (with D.M. Grether), Econometrica, 38: 682-703, 1970.
- “Further Evidence on the Estimation of Dynamic Economic Relations from a Time Series of Cross-Sections,” Econometrica, 39: 359-82, 1971.
- “On the Structure of Serial Dependence in Some U.S. Price Series,” The Econometrics of Price Determination (O. Eckstein, ed.): 60-115. Washington: Board of Governors of the Federal Reserve System, 1972.
- “Lags in Economic Behavior,” Econometrica, 40: 221-51, 1972.
- “On Tuition and the Costs of Higher Education: Prolegomena to a Conceptual Framework,” Journal of Political Economy, Supp. 80: S178-S218, 1972.
- “Love and Life Between the Censuses” (with T.P. Schultz), Structural-Equation Models in the Social Sciences (A.S. Goldberger, ed.): 317-28. New York: Seminar Press, 1973.
- “Household and Economy: Toward a New Theory of Population and Economic Growth,” Journal of Political Economy, Supp. 82: S200-S218, 1974.
- “Economic Growth and Population: Perspectives of the 'New Home Economics',” Agricultural Development Council, Inc., Occasional Series, 1974.
- “Some Problems in the Use of Income-Contingent Loans for the Finance of Higher Education,” Journal of Political Economy, 83: 157-83, 1975.
- “Ta-Chung Liu, 1914-1975” (with L.R. Klein and S.C. Tsiang), Econometrica, 45(2): 527-30, 1977.
- “População e Desenvolvimento Econômico,” Revista Brasileira de Economia, 32(1): 5-18, 1978.
- “Econometric Analysis of Longitudinal Data: Approaches, Problems and Prospects”, L'Econométrie des Données Individuelles Temporelles, Annales de l'INSEE, 30-31: 7-22, 1978.

- “Modèles Log-Linéaires pour l'Analyse des Données Qualitatives: Application à l'Etude des Enquêtes de Conjoncture de l'INSEE et de l'Ifo” (with H. Koenig and G. Oudiz), Annales de l'INSEE, 36: 31-83, 1979.
- “The Dynamics of Supply: Retrospect and Prospect,” American Journal of Agricultural Economics, 61: 874-88, 1979.
- “Micro-Analysis of Realizations, Plans and Expectations in the Ifo Business Test by Multivariate Log-Linear Probability Models” (with H. Koenig), Business Cycle Analysis, papers presented at the 14th CIRET Conference Proceedings, Lisbon, 1979: 187-226 (W.H. Strigel, ed.). Westmead, England: Gower Publishing Company, 1980.
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- “Child Spacing and Numbers: An Empirical Analysis” (with A. Razin and the assistance of W. Joerding and E. Lehrer), Essays in the Theory and Measurement of Consumer Behavior: 297-324 (A. Deaton, ed.). Cambridge University Press, 1981.
- “The Impact of Female Work on Family Income Distribution in the United States: Black-White Differentials” (with E. Lehrer), Review of Income and Wealth, 27(4): 423-31, 1981.
- “The Labor Supply and Fertility Behavior of Married Women: A Three-Period Model” (with E. Lehrer), Research in Population Economics, 3: 123-45, 1981.
- “Micro-Analysis of Realizations, Plans, and Expectations in the Ifo and INSEE Business Tests by Multivariate Log-Linear Probability Models” (with H. Koenig and G. Oudiz), Proceedings of the Econometric Society European Meeting, 1979: 393-420 (E.G. Charatsis, ed.). Amsterdam: North Holland Publishing Co., 1981.
- “On the Formation of Price Expectations: An Analysis of Business Test Data by Log-Linear Probability Models” (with H. Koenig and G. Oudiz), European Economic Review, 16: 103-38, 1981.
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- “The Impact of Female Life Cycle Time Allocation Decisions on Income Distribution among Families” (with E. Lehrer), pp. 274-89, Human Resources Employment and Development, Vol. 3 of The Problems of Developed Countries and the International Economy (B.A. Weisbrod and H. Hughes, eds.). London: Macmillan, 1982.
- “Population Size and the Social Welfare Functions of Bentham and Mill” (with A. Razin and E. Sadka), Economic Letters, 10: 61-4, 1982.
- “Improving the Quality of Forecasts from Anticipations Data” (with H. Koenig and G. Oudiz), International Research on Business Cycle Surveys: 93-152 (H. Laumer and M. Ziegler, eds.). Hampshire, England: Gower Publishing Co., 1982.
- “Die Analyse mikroökonomischer Konjunkturtest-Daten mit log-linearen Wahrscheinlichkeits-modellen: Eine Einführung” (with H. Koenig and G. Oudiz), Ifo-Studien, 28: 155-91, 1982/83.
- “Expectations, Plans and Realizations in Theory and Practice,” Econometrica, 51: 1251-79, 1983.

- “Bequests and the Size of Population when Population is Endogenous” (with A. Razin and E. Sadka), Foerder Institute for Economic Research, Working Paper No. 20-82 (October 1982). Journal of Political Economy, 92: 527-31, 1984.
- “A Life-Cycle Analysis of Family Income Distribution” (with E. Lehrer), Economic Inquiry, 22: 360-74, 1984.
- “The Impact of Expected Child Survival on Husbands' and Wives' Desired Fertility in Malaysia: A Log-Linear Probability Model” (with E. Lehrer), Social Science Research, 13: 236-49, 1984.
- “Income Redistribution Policies with Endogenous Fertility” (with A. Razin and E. Sadka), Journal of Public Economics, 24: 221-30, 1984.
- “Investment in Human and Nonhuman Capital, Transfers among Siblings, and the Role of Government” (with A. Razin and E. Sadka), Foerder Institute for Economic Research, Working Paper No. 5-83 (February 1983). Econometrica, 52: 1191-8, 1984.
- “Response of Prices and Production to Unanticipated Demand Shocks” (with H. Koenig), Leading Indicators and Business Cycle Surveys: 349-84 (K.H. Oppenlaender and G. Poser, eds.). Hampshire: Gower Publications, 1984.
- “Time and Frequency Domain Estimation of Time Series Models” (with B.R. Pinto), Proceedings of the Business and Economic Statistics Section, American Statistical Association: 306-10, 1984.
- “A Recursive Log-Linear Probability Model of Production Plans and Price Anticipations: An Empirical Investigation for French and German Firms” (with H. Koenig), Emploi-Chômage: Modelisation et Analyses Quantitatives (D. Vitry and B. Marechal, eds.), Collection de l'Institut de Mathématique Economique, 28: 9-53. Librairie de l'Université, Dijon, 1984.
- “The 'Old Age Security Hypothesis' Reconsidered” (with A. Razin and E. Sadka), Foerder Institute for Economic Research, Working Paper No. 45-82 (February 1983). Journal of Development Economics, 18: 243-52, 1985.
- “Population Size: Individual Choice and Social Optima” (with A. Razin and E. Sadka), Foerder Institute for Economic Research, Working Paper No. 24-83 (June 1983). Quarterly Journal of Economics, 100: 321-34, 1985.
- “Deterrence and Delinquency: An Analysis of Individual Data” (with C. Montmarquette and the assistance of P. Forest), Journal of Quantitative Criminology, 1: 37-58, 1985.
- “Seasonal and Cyclical Variations in Relationships among Expectations, Plans and Realizations in Business Test Surveys” (with H. Koenig), Economic Papers, Commission of the European Communities, Directorate General for Economic and Financial Affairs, No. 38, 1985.
- “Sales, Production and Prices: The Consistency of Plans, Expectations and Realizations of Mexican Firms” (with M. Zepeda Payeras), Proceedings of the 17th CIRET Conference, 499-530. Aldershot, England: Gower Publishing, 1986.
- “Female Labor Force Behavior and Fertility in the United States” (with E. Lehrer), Annual Review of Sociology, 12: 181-204, 1986.
- “Price Flexibility, Inventory Behavior, and Production Responses” (with H. Koenig), Equilibrium Analysis: Essays in Honor of Kenneth J. Arrow, Vol. II: 179-218 (W.P. Heller, R.M. Starr and D.A. Starrett, eds.). New York: Cambridge University Press, 1986.
- “Endogenous Population with Public Goods and Malthusian Fixed Resources: Efficiency or Market Failure” (with A. Razin and E. Sadka), International Economic Review, 27: 601-9, 1986.

- “Multivariate Log-Linear Probability Models in Econometrics” (with S.J. Press), Advances in Statistical Analysis and Statistical Computing: Theory and Applications, 1: 117-71 (R.S. Mariano, ed.). Greenwich, CT: JAI Press, 1986.
- “Some Welfare Theoretic Implications of Endogenous Fertility” (with A. Razin and E. Sadka), International Economic Review, 27: 1-31, 1986.
- “Tamaño de Población Socialmente Optimo” (with A. Razin and E. Sadka), Cuadernos de Economía, 23(68): 3-23, 1986.
- “Demand Expectations, Production Plans, Prices and Inventories, Report on Analysis of Data from the Inchiesta Congiunturale of the ISCO” (with B. Chizzolini, and L. Pupillo), Rassegna di Lavori dell'ISCO, Istituto Nazionale per lo Studio della Congiuntura, 3(8), 1986.
- “Estimation” (with F.X. Diebold), The New Palgrave: A Dictionary of Economics, 2: 192-5 (J. Eatwell, M. Milgate and P. Newman, eds.). London: Macmillan Press, Ltd., 1987.
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- “Time Series Analysis” (with F.X. Diebold), The New Palgrave: A Dictionary of Economics, 4: 646-52 (J. Eatwell, M. Milgate and P. Newman, eds.). London: Macmillan Press, Ltd., 1987.
- “Autoregressive and Moving-Average Time-Series Processes” (with F.X. Diebold), The New Palgrave: A Dictionary of Economics, 1: 153-58 (J. Eatwell, M. Milgate and P. Newman, eds.). London: Macmillan Press, Ltd., 1987.
- “An Analysis of Rubber Supply in Sri Lanka” (with M.J. Hartley and R.K. Peters), American Journal of Agricultural Economics, 69: 755-62, 1987.
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- “Factor Structure in a Multivariate ARCH Model of Exchange Rate Fluctuations” (with F.X. Diebold), Proceedings of the Second International Tampere Conference in Statistics: 429-38 (T. Pukkila and S. Puntanen, eds.). Department of Mathematical Sciences, University of Tampere, 1987.
- “The Use of Modern Inputs in the Agricultural Sectors of Developing Countries: The Case of Brazil,” Proceedings of the International Economic Association Meeting in New Delhi. Greencourt, 1988.
- “Seasonality in Surveys: A Comparison of Belgian, French and German Business Tests” (with E. Ghysels), European Economic Review, 32: 81-99, 1988.
- “Analysis of Business-Test Survey Data by Means of Latent-Variable Models,” Theoretische und angewandte Wirtschaftsforschung. Heinz Koenig zum 60. Geburtstag: 241-59 (W. Franz, W. Gaab and J. Wolters, eds.). Berlin-Heidelberg: Springer-Verlag, 1988.
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- “Expectations, Plans and Realizations of the U.S. Manufacturing Firms: Results from the New Dun & Bradstreet Survey” (with J.W. Duncan, and D.R. Ross), Proceedings of the 19th CIRET Conference: 305-32. Aldershot, England: Gower Publishing, 1988.
- “Evidence from the Belgian Business Tests on Seasonal Instability of Relationships among Responses” (with E. Ghysels), Proceedings of the 19th CIRET Conference: 379-99. Aldershot, England: Gower Publishing, 1988.
- “A Bequest Constrained Economy: Welfare Analysis” (with A. Razin and E. Sadka), National Bureau of Economic Research Working Paper Series #2779, 1988; Journal of Public Economics, 37: 203-20, 1988.
- “Biases in Dynamic Models with Fixed Effects” (with John J. Beggs), Economics Letters, 26: 29-31, 1988.
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- “Socially Optimal Population Size and Individual Choice” (with A. Razin and E. Sadka), Economic Theory of Optimal Population: 19-38 (K.F. Zimmermann, ed.). Berlin-Heidelberg: Springer-Verlag, 1989.
- “The Nature and Significance of the Inventory and Order-Backlog Appraisals in Business-Test Surveys,” Progress in Inventory Research: 101-109 (A. Chikan, ed.). Budapest: Akademiai Kiado, 1989.
- “Swiss Inventory Investment Behavior: A Recursive Simultaneous Equations Model” (with R. Etter and D. Willson), Business Cycle Surveys with Special Reference to Pacific Basin Economies: 307-342 (K.H. Oppenlaender and G. Poser, eds.) Aldershot: Avebury, 1990.
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- “Trygve Haavelmo: A Critical Appreciation,” Scandinavian Journal of Economics, 92: 17-24, 1990.
- “Von Thuenen's Model of the Dual Economy,” Journal of Economics / Zeitschrift für Nationalökonomie, 54: 97-123, 1991.
- “Population and the Environment: A Parable of Firewood and Other Tales” (inaugural Frederick V. Waugh Memorial Lecture, AAEA, 7 August 1991). American Journal of Agricultural Economics, 73: 1334-1347, 1991.
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- “Procreation, Fishing and Hunting: Problems in the Economics of Renewable Resources and Dynamic Planar Systems.” American Journal of Agricultural Economics, 74: 59-71, 1993.

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- “Expectations: Are They Rational, Adaptive, or Naive? An Essay in Simulation-Based Inference,” (with T. Scheurmann). Pp. 354-381 in G.S. Maddala, P.C.B. Phillips, and T. N. Srinivasan, eds., *Advances in Econometrics and Quantitative Economics*. Oxford: Basil Blackwell, 1995.
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- “Formulation and Estimation of Econometric Models for Panel Data” (with P. Balestra). The Econometrics of Panel Data: 3-22, Second Revised Edition (L. Matyas and P. Sevestre, eds.). Norwell, MA: Kluwer Academic Publishers, 1996. A revised and expanded version of the essay published in the first edition in 1992.
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- “Slametans and Sheep: Saving and Small Ruminants in Semi-Subsistence Agriculture in Indonesia,” (with Tjeppey D. Soedjana) *Indonesian Agricultural Research and Development Journal*, 21:27 – 35, 1999.
- “Expectations, Information and Dynamics,” (with David A. Bessler), pp. 155-206 in *Handbook of Agricultural Economics, Vol. I*, ed. by Bruce Gardner and Gordon Rausser. Amsterdam: Elsevier Science, 2001.
- “Zvi Griliches, 1930-1999: A Critical Appreciation,” *Economic Journal*, 111: 422 - 448, June, 2001.

"Zvi Griliches, September 12, 1930 – November 4, 1999," *Biographical Memoirs of the National Academy of Sciences of the United States of America*, 79, 2001.

"On the Numerical Accuracy of Mathematica 5.0 for Doing Linear and Nonlinear Regression," *The Mathematica Journal*, 9: 824-851, 2004.

"Programming Languages: A Short History for Economists," *Journal of Economic and Social Measurement*, 29: 189-203, 2005.

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"Panel data analysis—advantages and challenges," *TEST*, 16: 42-46 (2007)

"Time Series Analysis" (with Frank Diebold and Lutz Kilian), in Steven Durlauf and Lawrence Blume, eds., *New Palgrave Dictionary of Economics*, 2nd. ed., Palgrave Macmillan, 2008.

*"Introduction," with P. Sevestre and P. Balestra, pp. 1-23 in P. Sevestre and L. Mátyás (eds.), *The Econometrics of Panel Data: Fundamentals and Recent Developments in Theory and Practice*, Series: Advanced Studies in Theoretical and Applied Econometrics, Vol. 46, New York, 2008.

"Cobwebs," forthcoming in *Famous Figures and Diagrams in Economics*, edited by Mark Blaug and Peter Lloyd, Edward Elgar

C. Notes and Reviews

"A Note on Long-Run Automobile Demand," *Journal of Marketing*, 22: 57-64, 1957.

Mathematical Economics, by R.G.D. Allen. *Agricultural Economics Research*, 9: 112-3, 1957.

"Technical Notes to Chapter 6," *Report of the Subcommittee on Antitrust and Monopoly, U.S. Senate, on Administered Prices in the Automobile Industry: 184-94*. Washington: U.S. Government Printing Office, 1958.

A Theory of the Consumption Function, by Milton Friedman. *Journal of Farm Economics*, 40: 163-4, 1958.

Introduction to Mathematical Economics, by D.W. Bushaw and R.W. Clower. *Agricultural Economics Research*, 10: 54, 1958.

"On Long-Run Automobile Demand: A Reply," *Journal of Marketing*, 23: 415-6, 1958.

"A Note on Expectations and Stability" (with K.J. Arrow), *Econometrica*, 26: 297-305, 1958.

"On the Nerlove Estimate of Supply Elasticity: A Reply," *Journal of Farm Economics*, 40: 723-8, 1958.

Games and Decisions, by R.D. Luce and H. Raiffa. *Journal of Political Economy*, 66: 550-1, 1958.

Three Essays on the State of Economic Science, by T.C. Koopmans. *Journal of Business*, 32: 85-6, 1959.

Studies in the Mathematical Theory of Inventory and Production, by K.J. Arrow, S. Karlin and H. Scarf. *Agricultural Economics Research*, 11: 92-93, 1959.

- Microeconomic Theory, A Mathematical Approach, by J.M. Henderson and R.E. Quandt. Journal of Farm Economics, 41: 469-72, 1959.
- “On the Efficiency of the Coal Industry,” Journal of Business, 32: 271-78, 1959.
- Linear Programming and Economic Analysis, by R. Dorfman, P.A. Samuelson, and R.M. Solow. Journal of Business, 32: 85-86, 1959.
- “On the Estimation of Long-Run Elasticities: A Reply,” Journal of Farm Economics, 41: 632-40, 1959.
- “The Market Demand for Durable Goods: A Comment,” Econometrica, 28: 132-42, 1960.
- “Professor Suits on Automobile Demand,” Review of Economics and Statistics, 42: 102-5, 1960.
- A Time Series Analysis of Inter-Industry Demands, by K.J. Arrow and M. Hoffenberg. American Economic Review, 50: 182-6, 1960.
- Economic Forecasts and Policy, first edition, by H. Theil. Journal of Political Economy, 68: 190-1, 1960.
- Mathematical Methods and Theory in Games, Programming, and Economics, by S. Karlin. Journal of Political Economy, 48: 637-9, 1960.
- “Consumption, Saving, and Income: Discussion,” American Economic Review, 50: 618-22, 1960.
- “Frontiers in Uncertainty Theory: Discussion,” American Economic Review, 51: 190-3, 1961.
- “On the Use of Adaptive Expectations in Stability Analysis: A Reply,” Quarterly Journal of Economics, 75: 335-8, 1961.
- Econometric Essays in Honor of Ragnar Frisch, by R. Strotz and E. Malinvaud (eds.). American Economic Review, 51: 402-4, 1961.
- Aggregation in Economic Analysis: An Introductory Survey, by H.A.J. Green. Journal of the American Statistical Association, 1311-2, 1962.
- “A New Look at Seasonal Adjustment: Discussion,” Proceedings, Economic and Social Statistics Section, American Statistical Association, 214-6, 1964.
- Methodes Statistiques de l'Econometrie, by E. Malinvaud. American Economic Review, 54: 795-8, 1964.
- “A New National Econometric Model: Discussion,” American Economic Review, Papers and Proceedings, 55: 73-4, 1965.
- The Management of the British Economy, 1945-60, by J.C.R. Dow. Journal of the American Statistical Association, 60: 1239-40, 1965.
- “Railroads and American Economic Growth,” Journal of Economic History, 26: 107-15, 1966.
- Capital in Agriculture, by A.S. Tostlebe. Journal of Political Economy, 66: 268, 1968.
- The Brookings Model: Some Further Results, by J. Duesenberry, G. Fromm, L. Klein and E. Kuh (eds.). Kyklos, 23: 147-50, 1970.
- “A Note on Error-Components Models,” Econometrica, 39: 383-96, 1971.

Time Series Analysis, Forecasting and Control, by G.E.P. Box and G.M. Jenkins. Journal of Business, 44: 455-8, 1971.

Sex in the Market Place: American Women at Work, by J. Kreps. Journal of Political Economy, 81: 248-9, 1973.

New Commodities and Consumer Behavior, by D.S. Ironmonger; and Consumer Demand: A New Approach, by K. Lancaster. Journal of Political Economy, 83: 1084-9, 1975.

Applied Consumption Analysis, by L. Philips. Kyklos, 28: 936-8, 1975.

Foundations of Econometrics, by A. Madansky. Kyklos, 30: 556-8, 1977.

Discrete Multivariate Analysis: Theory and Practice, by Y.M.M. Bishop, S.E. Fienberg and P.W. Holland, with the collaboration of R.J. Light and F. Mosteller (with S.J. Press). Bulletin of the American Mathematical Society, 84: 470-80, 1978.

Comments on "A Use of Index Models in Macroeconomic Forecasting," by R. Litterman, pp.275-76, Proceedings of ASA-CENSUS-NBER Conference on Applied Time Series Analysis of Economic Data, Washington, D.C., U.S. Bureau of the Census, Economic Research Report ER-5, 1983.

"Agricultural Economics, Contributions: Discussion," American Journal of Agricultural Economics, 68(2): 397-8, 1986.

"Partha Dasgupta on *An Inquiry into Well-Being and Destitution*," Population and Development Review, 21: 405-412, 1995.

"Richard Posner on *Aging and Old Age*." Zeitschrift für Nationalökonomie, 65: 218 - 223, 1997.

D. Unpublished; Work in Progress

In progress or abandoned:

"Regional Growth in Indonesia," with Jinkyu Suh and Jorge Garcia-Garcia. 1996

"In and Out of Africa, July 27 - August 23, 1996: A Journal" 1997. Available via my homepage:
<http://www.arec.umd.edu/mnerlove/p-mnerlove.htm>

"Fruit and Vegetable Demand in a Wholesale Farmers Auction," with J. K. Horowitz, K. McNew, and J. C. Hanson. 1997.

"Businessmen's Expectations Are Neither Rational nor Adaptive," with Til Schuermann.

"Why Applied Research Workers are Interested in Problems of Aggregation" (with R.J. Foote), U.S. Department of Agriculture, 6 pp., 1957.

"Embodiment and All That," Conference on Research on Income and Wealth. New York, October, 1965.

"The 'New Home Economics': On Innovation and Change in the Social Sciences," February, 1972; revised as "Innovation and Change in the Social Sciences and the New Home Economics," May, 1972.

“Should the Federal Government Support Basic Research in Economics?”, presented at the Round Table Discussion on Federal Support of Research in Economics at the American Economic Association Meetings in Toronto, December, 1972.

“Multivariate Log-Linear Probability Models for the Analysis of Qualitative Data” (with S.J. Press), Discussion Paper No. 1, Center for Statistics and Probability, Northwestern University, 1976.

“Female Labor Supply Behavior Over the Life Cycle: An Econometric Study” (with E. Lehrer), Center for Mathematical Studies in Economics and Management Science, Northwestern University, 1979.

“A Child Quality Measure: Formulation and Test of a Micromodel” (with A. Razin), 1980.

“A Framework for the Analysis of Adoption of New Techniques in Agriculture” (with I. Busom), presented at the XIX International Conference of Agricultural Economists, Málaga, August, 1985.

“An Empirical Study of the Determinants of the Adoption of New Agricultural Inputs: Preliminary Results” (with I. Busom), presented at the Congress of the European Economic Association, Vienna, August, 1986.

“Regional Differences in Responses to the New Dun & Bradstreet Survey of Quarterly Trends in U.S. Manufacturing” (with J.W. Duncan and D.R. Ross), Workshop Paper for CIRET 1987 Meeting, Zurich, 1987.

“Income Distribution and Efficiency: The Role of Social Security” (with A. Razin, E. Sadka and R.K. von Weizsaecker), Discussion Paper, Sonderforschungsbereich 303, Rheinische Friedrich-Wilhelms-Universitaet Bonn.

“Measurement Errors in Limited-Dependent Variable Models” (with R.S. Mariano, C.M. Reyes and P. Lim), presented at the Sixth World Congress of the Econometric Society, Barcelona, August, 1990.

“Children: A Capital Good or a Base for Income Redistribution Policies” (with A. Razin and E. Sadka), prepared for the Conference, “Child, Family and Society,” organized by the Commission of the European Community, Luxembourg, May 27-29, 1991. Working Paper No. 26-91, Foerder Institute for Economic Research.

“A Time-Series Model of the U.S. Cattle Industry, 1944-1991,” with I. Fornari and H. Tanizaki, 1992.

Four chapters of fourteen proposed of a book, *Agricultural Development, Population Growth and the Environment*, 1995.

Likelihood Inference in Econometrics (replacing *Econometric Theory for Applied Econometricians*) (Manuscript was essentially complete in 1996, but I decided on the basis of the course I developed in the Fall of 1996 to reorient entirely the approach of the book..) Chapters 1 and 19 and part of Chapter 22 have been distributed to the Department. The remaining chapters are in various stages of completion.

Material Prepared for Courses in the Department

Likelihood Inference in Econometrics: Chapter 1: "The Likelihood Principle," 45 pages.

Likelihood Inference in Econometrics: Chapter 19: "Analysis of Panel Data," 53 pages.

Likelihood Inference in Econometrics: Chapter 22: "Method of Moments and Simulation-Based Inference," Section 1, 19 pages plus Appendix A, "Random Number Generation," 17 pages and Appendix B, "A Primer on Integration," 42 pages, completed.

Notes for a Short Course on Monte Carlo, Bootstrapping and Estimation by Simulation in Econometrics:
1. *Random Number Generation*, 8 pages;

2. *Monte Carlo Methods*, 20 pages;
3. *Bootstrapping*, 14 pages;
4. *Estimation by Simulation* (in preparation).

TEACHING

AREC 445: Agricultural Development, the Environment and Population Growth. Second half is always a special topic.

Here are the ones since 2005:

Disease and Development
 Origins of Agriculture
 Development and the Environment
 Agricultural Development in Historical Perspective
 Agriculture and Human Evolution

AREC 699: Special Topics in Econometrics:

Fall 2001, Computational Economics and Econometrics
 Fall 2003, Panel Data Econometrics.
 Fall, 2003, Nonparametric and Semi-parametric Econometrics
 Fall, 2005, Computational Statistics: Bootstrapping, Monte Carlo and Simulation

Here are the topics since 2005:

Likelihood methods in statistics and econometrics; the EM Algorithm and its applications
 Bayesian Statistics and Econometrics
 Monte Carlo Methods, Bootstrapping, and Simulation of Stochastic Dynamic Systems
 Time Series Econometrics

Until 2004, August Mathematica Tutorial*

Until 2008, Winter Term Matlab Tutorial

PROFESSIONAL ACTIVITIES

Econometric Society: President, 1981; First Vice-President, 1980; Second Vice-President, 1979; Council 1963-66 and 1976-78; Chairman Program Committee, 1961 and 1975; Chairman, Frisch Medal Selection Committee, 1990; Chairman, 1990 Nominating Committee for Officers and Council.

International Economic Association: Chairman, Econometrics Section, 1989.

American Economic Association: Executive Committee, 1977-79; Editorial Boards, American Economic Review, 1970-72, and Journal of Economic Literature, 1969-71; Nominating Committee, 1964.

Director, Mathematical Social Science Board Summer Workshop on "Lags in Economic Behavior: Their Interpretation and Estimation," 1970.

American Statistical Association: Associate Editor, Journal of the American Statistical Association, 1960-62; Advisory Committee to the U.S. Bureau of the Census, 1964-69; Advisory Committee to the Civil Aeronautics Board, 1966-68.

PANEL AND ADVISORY BOARD MEMBERSHIPS

*Member, National Academy of Sciences/Ford Foundation Predoctoral Fellowships for Minorities Evaluation Panel, 2000- 2004

*Member Scientific Advisory Committee, International Conference on Panel Data, 1997 – Present

*Member Advisory Board, *Journal of Applied Econometrics*, 1990 - Present

*Member at large, Class Membership Committee, Class V, National Academy of Sciences, 2002

Council of Professional Associations on Federal Statistics, representative of the American Economic Association, 1997 - 1998

Technical Advisory Committee, African Rural Social Sciences Research Networks Program, Winrock International, 1995-97

Social Science Research Council, Board of Directors and Programs and Policy Committee, 1982-84; Committee on Nominations, 1978-79.

National Academy of Sciences, Panel on Productivity Statistics, 1977-78; Committee on National Statistics, 1976-78; Committee on the Social Sciences in the National Science Foundation, 1975-76; Class Membership Committee, Member-at-Large, 1989.

National Institutes of Health, Population Research Study Section, 1974-77.

Rockefeller Foundation Program in Population Policy Research in Social Sciences, Law and Humanities, Selection Committee for Research Grants, 1974-75.

National Institute of Education, Consultant to Director, 1973.

Institute for Research on Poverty, Research Policy Board, Data Center, University of Wisconsin, 1972-73.

Committee for Economic Development, Task Force on Alternate Sources of College Financing, 1972.

Mathematical Social Sciences Board, Member 1974-77; previously, Advisory Panel in Economics, 1970-74.

Ford Foundation Division of Higher Education and Research, Selection Committee for Faculty Research Fellows in Economics, 1969-70; Selection Committee for Faculty Research Fellowships on the Role of Women in Society, 1974-75.

National Science Foundation Advisory Panel in Economics, 1968-70; Alan T. Waterman Award Committee, 1977-79; Oversight Committee for Economics, 1983.

Advisory Committee of the American Statistical Association and the American Farm Economics Association to the United States Department of Agriculture on Agricultural Statistics, 1967.

Social Science Research Council Committee and American Farm Economics Association Committee on New Orientations in Agricultural Economics Research, 1959-62.

CONSULTANCIES

1981-86 Consultant, International Food Policy Research Institute, Washington, D.C.

1979-85 Consultant, The World Bank, Washington, D.C.
1959-89 Consultant, Economics Department, RAND Corporation

HONORS AND AWARDS

Honorary Fellow, Argentine Association of Political Economy, November 14, 2000
Docteur Honoris Causa, de l'Université de Genève, June 16, 2000
Dean Gordon Cairns Award, University of Maryland, College of Agriculture and Natural Resources, 2000
Wilson H. Elkins Professor, University of Maryland, FY 1996
Award of Merit for Excellence in Research, University of Maryland, College of Agriculture and Natural Resources, 1994
Distinguished Fellow, American Agricultural Economics Association, 1993
Frederick V. Waugh Memorial Lecture, Inaugural Lecture, American Agricultural Economics Association, August 1991, Manhattan, Kansas
Fulbright Lectureship, Italy, 1987
Doktor rer. pol. h.c., Universitaet Mannheim, 1982
Member, National Academy of Sciences, 1979-
W.K. Kellogg Foundation, 50th Anniversary Lecture, American Agricultural Economics Association, 1979
Fellow, John Simon Guggenheim Memorial Foundation, 1978-79
Mahalanobis Memorial Medal, International Award, Indian Econometric Society, 1975; Mahalanobis Memorial Lecturer, 1975-76
Senior Postdoctoral Fellow, National Science Foundation, 1971-72
Fellow, American Academy of Arts and Sciences, 1971-
Henry Schultz Lecture, Second World Congress of the Econometric Society, Cambridge, England, 1970
John Bates Clark Medal, American Economic Association, 1969
Fellow, American Statistical Association, 1964-
Ford Faculty Research Fellow in Economics, Stanford University, 1963-64
Fulbright Research Grantee and John Simon Guggenheim Memorial Foundation Fellow, Econometric Institute, Rotterdam, The Netherlands, 1962-63
Fellow, Econometric Society, 1960-

American Farm Economics Association thesis and article awards for 1956, publication award, 1958; publication award (shared with F. V. Waugh), 1961; enduring publication award, 1979 (for Distributed Lags and Demand Analysis)

Earhart Foundation Fellow, University of Chicago, 1955-56

Research Training Fellow, Social Science Research Council, University of Chicago, 1954-55