01/03/2019

Bryan W. Brown

PERSONAL

Date of Birth: January 3, 1945
Place of Birth: Lubbock, Texas
Citizenship: United States
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EDUCATION

B.A., Economics, Texas Tech University, 1969.
M.A., Economics, Texas Tech University, 1972.
Ph.D., Economics, University of Pennsylvania, 1977.

DISSERTATION

"Essays in the Identification and Estimation of Simultaneous Equation Systems," Directed by Lawrence R. Klein.

ACADEMIC APPOINTMENTS

Instructor, South Plains College, Levelland, Texas, 1970-73.
Lecturer in Economics and Public Affairs, Princeton University, 1976-77.
Assistant Professor of Economics and Public Affairs, Princeton University, 1977-83.
Visiting Research Associate, Analysis Center, Wharton School, University of Pennsylvania, 1979-80.
Associate Professor of Economics, Rice University, 1983-89.
Professor of Economics, Rice University, 1989-1992.
Visiting Professor of Economics, University of Rochester, 1989-90, 1995-96.
Reginald Henry Hargrove Professor of Economics, Rice University, 1992-present.

RESEARCH SUPPORT

Faculty Associate, "Resource Estimation and Validation Project," Energy Information Administration Contract EI-78-S-01-6540 with Princeton University, June 1979.

Faculty Associate, "Model Evaluation Project," Energy Information Administration Contract DE-AC01-80-EI10415 with University of Pennsylvania, September 1980.

Co-Principal Investigator, "Prediction and Specification Error Tests in Nonlinear Simultaneous Econometric Models," (with R.S. Mariano), National Science Foundation Grant SES-8209152 to Princeton University, September 1982 - July 1983.

Co-Principal Investigator, "Prediction and Specification Error Tests in Nonlinear Simultaneous Econometric Models," (with R.S. Mariano), National Science Foundation Grant SES-8341833 to Rice University, August 1983 - July 1984.

Co-Principal Investigator, "Dynamic Stochastic Prediction and Specification Tests in Nonlinear Systems," (with R.S. Mariano), National Science Foundation Grant SES8520969 to Rice University, June 1986 - November 1989.

Co-Principal Investigator, “Stochastic Simulations for Inference in Nonlinear Errors-in-Variables Models," (with R.S. Mariano), National Science Foundation Grant SES9011922 to Rice University, August 1990 - July 1991.

Principal Investigator, “Efficient Inference for Semiparametric and Nonparametric Models,” National Science Foundation Grant SES-9905816 to Rice University, September 1999 – August 2004.

BOOKS

Econometric Inference Using Simulation Techniques, (co-editor with A. Monfort and H. van Dijk), New York: John Wiley, 1995.

PUBLISHED PAPERS

“On Misspecification of Independent Variables in Multiple Regression Models," (with R.D. Small and L.S. Mayer), in *American Statistical Association 1980 Proceedings of the Business and Economics Section*, Washington, D.C.: American Statistical Association.

“What Do Economists Know? An Empirical Study of Experts' Expectations," (with Shlomo Maital), *Econometrica*, Vol. 49, No. 2, March 1981.

“Sample Size Requirements in Full Information Maximum Likelihood Estimation," *International Economic Review*, Vol. 22, No. 2, June 1981.

“The Identification Problem in Systems Nonlinear in the Variables," *Econometrica*, Vol. 51, No. 1, January 1983.

“Asymptotic Behavior of Predictors in a Nonlinear Simultaneous Equations System," (with R.S. Mariano), *International Economic Review*, Vol. 24, No. 3, October 1983.

“Prediction-Based Tests for Misspecification in a Nonlinear Simultaneous System," (with R.S. Mariano), in S. Karlin, T. Amemiya, and L. Goodman (eds.), *Studies in Econometrics, Time Series, and Multivariate Statistics*, New York: Academic Press, 1983.

“Residual-Based Stochastic Prediction in Nonlinear Simultaneous Systems," (with R.S. Mariano), *Econometrica*, Vol. 52, No. 2, March 1984.

“The Identification Problem in Simultaneous Equation Models with Identities," *International Economic Review*, Vol. 26, No. 1, February 1985.

“Stochastic Prediction in Dynamic Nonlinear Systems," (with R.S. Mariano), *Annales de l'INSEE*, No. 59/60, 1985.

“The Random Utility Hypothesis and Inference in Demand Systems," (with M.B. Walker), *Econometrica*, Vol. 57, No. 3, June 1989.

“Measures of Deterministic Prediction Bias in Nonlinear Simultaneous Systems," (with R.S. Mariano), *International Economic Review*, Vol. 30, No. 3, October 1989.

“Predictors in Dynamic Nonlinear Models: Large-Sample Behavior," (with R.S. Mariano), *Econometric Theory*, Vol. 5, No.3, December 1989.

"Stochastic Simulation, Prediction, and Validation of Nonlinear Models," (with R.S. Mariano), in L. Klein and J. Marquez (eds.), *Economics in Theory and Practice: An Eclectic Approach*, Dordrecht: Kluwer Academic Publishers, 1989.

"Stochastic Simulation Tests of Nonlinear Econometric Models," (with R.S. Mariano), in L. Klein (ed.), *Comparative Performance of U.S. Econometric Models*, New York: Oxford University Press, 1991.

"Stochastic Simulation for Inference in Nonlinear Errors-in-Variables," (with R.S. Mariano), in *Handbook of Statistics*, Vol. II, (1993), 611-627.

"Stochastic Specification in Random Production Models of Cost-Minimizing Firms," (with M.B. Walker), *Journal of Econometrics*, Vol. 66, 1995, 175-205.

"Band Covariance Matrix Estimation Using Restricted Residuals: A Monte Carlo Study," (with Antonio Ligeralde), *International Economic Review*, Vol. 36, No. 3, August 1995, 752-767.

"Reduced Variance Prediction in Nonlinear Simultaneous Systems," (with R.S. Mariano), in R. Mariano (ed.), *Advances in Statistical Computing*, London: JAI Press, 1997.

"Efficient Semiparametric Estimation of Expectations," (with W. Newey), *Econometrica,* Vol. 66, 1998, 453-464.

"Simulation Variance Reduction for Bootstrapping," in R. Mariano, T. Schuermann, and M. Weeks (eds.), *Simulation-Based Econometrics: Methods and Applications,* New York: Cambridge University Press, 2000.

"GMM, Efficient Bootstrapping, and Improved Inference," (with W. Newey), *Journal of Business and Economic Statistics*, Vol. 20, No. 4, October 2002, 507-517.

"Semiparametric Efficiency Bounds in Dynamic Nonlinear Systems Under Elliptical Symmetry," (with D. Hodgson), *Econometrics Journal,* Vol 10, No. 1, 2007, 35-48.

OTHER PAPERS

"Semi- and Non-parametric Tests of Independence," (with X. Ming), September 1994.

"Efficient Estimation of Covariance Matrices in Semiparametric Models," (with Whitney Newey), January 1996.

"Efficient Semiparametric Estimation of the Partially Linear Model," (with Weiyu Gao), June 1999.

"Efficient Semiparametric Estimation of Expectations in Dynamic Systems," (with Byung Jeon), February 2001.

"Efficient Semiparametric Estimation in Dynamic Nonlinear Systems," (with Beong Jeun), March 2001.

"Efficient Estimation of Nuisance Parameters in Semiparametric Models," (with Whitney Newey), August 2001.

"Efficient Semiparametric Estimation of the Conditional CAPM Model," (with Douglas Hodgson), February 2007.

"Efficient Bootstrapping for Semiparametric Models," (with Whitney Newey), July 2016.

"Efficient Semiparametric Prediction Intervals and Regions," May 2018.

"The Identification Problem in Nonlinear Systems Revisited," Novenber 2018.

PAPERS IN PROGRESS

"Identification in Nonlinear Systems with Elliptically Symmetric Errors."

"Semiparametric Efficient Estimation of Nonlinear Systems with Independent Errors," (with Whitney Newey).

"Exchange Rate Behavior Under Target Zone Policies: A Semiparametric Approach," (with Douglas Hodgson).

BOOKS IN PROGRESS

Econometric Methods, January 2019.

OTHER PROFESSIONAL ACTIVITIES

Member, American Economic Association
American Statistical Association
Econometric Society
Referee, *American Economic Review*
Rand Journal of Economics
Econometrica
Econometric Theory
Journal of the American Statistical Association
Journal of Applied Econometrics
Journal of Econometrics
Journal of Political Economy
International Economic Review
Reviewer, Energy Information Administration
National Science Foundation

REFERENCES

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Roberto S. Mariano, Emeritus Professor (Founding Dean), Singapore Management University, 90 Stamford Road, Singapore 178903

Whitney Newey, Department of Economics, Massachusetts Institute of Technology, Cambridge, Massachusetts 02139

Adrian R. Pagan, Emeritus Professor, School of Economics, Room 370 Level 3, The University of Sidney, NSW 2006 Australia

Peter C. B. Phillips, Cowles Foundation, Department of Economics, Yale University, Box 208281, New Haven, CT 06520