ANDREW CHESHER

Short Curriculum Vitae: January 2024

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DEGREES:

1970	University of Birmingham, B.Soc.Sc. Mathematics, Economics & Statistics, I.
2017	Doctor of Science, Honoris Causa, The University of Birmingham

APPOINTMENTS:

2013 –	William Stanley Jevons Professor of Economics and Economic Measurement, UCL
2007 –	Founding Director, ESRC Centre for Microdata Methods and Practice, CeMMAP
2001 – 2007	Director, Leverhulme Centre for Microdata Methods and Practice
1999 – 2013	Professor of Economics, Department of Economics, University College London
1984 – 1999	Professor of Econometrics, Department of Economics, University of Bristol
1971 – 1983	Lecturer in Econometrics, Department of Economics, University of Birmingham
1970 – 1971	Research Associate, The Acton Society

HONOURS:

2018	Life Vice-President, The Royal Economic Society
2018	Fellow of the Academy of the Social Sciences
2018	Fellow of the International Association for Applied Econometrics
2016	Honorary Professor at Beihang University in the city of Beijing
2011	Foreign Honorary Member of the American Economic Association
2009	Fellow of the Journal of Econometrics
2001	Fellow of the British Academy
1999	Fellow of the Econometric Society
1973	Fellow of the Royal Statistical Society

PUBLIC SERVICE INCLUDES:

2016 – 2018	President and Immediate Past President, The Royal Economic Society
2012 – 2015	Council of the Econometric Society
2010 –	Understanding Society Scientific Advisory Board
2009 – 2015	National Centre for Research Methods Advisory Board
2009 – 2012	Chair, British Academy Section S2 Standing Committee
2002 – 2017	Governor, National Institute for Economic and Social Research
2001 – 2005	Chair ESRC Research Grants Board
2001 – 2005	Member of Council: ESRC
1999 – 2000	Chair, ESRC Election Studies Steering Group
1999 – 2001	ESRC Time Use Survey Steering Group
1998 – 2004	Council: Royal Economic Society
1997 – 2000	Vice Chair, ESRC Research Resources Board
1996 – 2000	ESRC Research Resources Board

EDITORIAL POSITIONS INCLUDE:

2001 – 2009 Co-Editor, *Econometric Society Monograph Series*
2000 – 2003 Associate Editor, *Econometrica*
1999 – 2001 Associate Editor, *Journal of the Royal Statistical Society, A*
1997 – 2000 Associate Editor, *Economic Journal*
1995 – 2003 Associate Editor, *Journal of Econometrics*
1990 – 1996 Associate Editor, *Econometrica*

CONFERENCE ORGANISATION INCLUDES:

British Academy Advances in Econometrics Conferences, Seoul National University 2015, Doshisha University Kyoto 2016, Shanghai Jiao Tong University 2017, Academia Sinica Taipei 2018, Xiamen University 2019, Seoul National University 2022.
Econometric Society World Congress, London 2005, Co-Chair Local Organising Committee.
EC^2 Conference: Programme Chair, Dublin 2000, Local organiser, London 2003.
Econometric Society European Meetings, Santiago de Compostela, 1999, Programme Co-Chair.
U.K. Econometric Study Group Conference, local organiser 1987–1999.
More than 55 Master Classes and more than 80 conferences at CeMMAP, the Centre for Microdata Methods and Practice, 2001 – 2024.

INVITED LECTURES AND ADDRESSES INCLUDES:

34th EC2 Conference: Identification and Inference in Structural Econometric Models, University of Manchester, 2023.
Latin America Meetings of the Econometric Society, Bogotá, 2023.
Presidential Address, Royal Economic Society Annual Conference, U Sussex, 2018.
Latin America Meetings of the Econometric Society, Medellin, 2016
China Meetings of the Econometric Society, Xiamen University, June 2014
Asia Meetings of the Econometric Society, Academia Sinica, Taipei, June 2014
Conference on Self-Normalised Asymptotic Theory, National University of Singapore, May 2014
Leonid Hurwicz Lecture, University of Warsaw, July 2013
Walras Bowley Lecture, Econometric Society Summer Meeting, USC, June 2013
Frank Knight Lecture, Cornell University, March 2013
4th French Econometrics Conference, Rennes, November 2012
Renmin University of China, International Summer School, July 2012
International Society of Nonparametric Statistics Inaugural Conference, Chalkidiki, May 2012
Brazilian Econometric Society Annual Meeting, Foz do Iguacu, December 2011
Royal Economic Society Conference Econometrics Journal Special Session, 2011
CREATES Distinguished Speaker Seminar, Aarhus University, 2010

RESEARCH GRANTS INCLUDE:

2021-2024 ESRC Research Centre Legacy Grant: c £100K.
2017 – 2021 ESRC Large Grant: Advancing Microdata Models and Methods, c £2m
2015 – 2018 British Academy International Partnership and Mobility Scheme, £30k.
2012 – 2017 ESRC Research Centre: The Centre for Microdata Methods and Practice, c £3.6m.
2007 – 2012 ESRC Research Centre: The Centre for Microdata Methods and Practice, c £3.2m.
2005 – 2009 EU Research and Training Network: Microdata Methods and Practice, c €2m.
2003 – 2008 Evidence Inference & Enquiry, Leverhulme Trust and ESRC, c £1m.
2002 – 2004 ESRC Research Methods Programme: Masterclasses and Symposia in Microdata Methods and Practice, ESRC grant H333250048.
2001 – 2007 Leverhulme Centre for Microdata Methods and Practice, c £2m.
2001 – 2003 Joint Infrastructure Fund, UCL Experimental Game Theory and Microeconometrics Laboratory, joint with Ken Binmore & David Ulph, c £0.8m.

INVITED LECTURE COURSES INCLUDE:

Identification: Cowles Foundation, Yale University, 2008.
Identification: EU RTN conference, University of Uppsala, 2008.
Structural Econometrics with Discrete Responses, UCLA, 2011.
Identification in Structural Econometrics, Renmin University of China, July 2012.
Instrumental Variable Models, Boston University, March 2015.
Endogeneity and Identification, CEMP, IESR, Jinan University, 2018.
Endogeneity and Identification, Shanghai Jiao Tong University, 2018.

PUBLICATIONS INCLUDE:

"Estimating Endogenous Effects on Ordinal Outcomes," (with Adam Rosen and Zahra Siddique), *Review of Economics and Statistics*, forthcoming.

"IV Methods for Tobit Models," (with Dongwoo Kim and Adam Rosen), *Journal of Econometrics*, 2023, 235(22), 1700-1724.

"Counterfactual Worlds," (with Adam Rosen), *Annals of Economics and Statistics*, 2021, 142, 311-335.

"Generalized Instrumental Variable Models, Methods and Applications", (with Adam Rosen) Chapter 1 in *The Handbook of Econometrics Volume 7A*, edited by Steven Durlauf, Lars Peter Hansen, James Heckman and Rosa Matzkin, Elsevier, 2020.

"Understanding the Effect of Measurement Error on Quantile Regressions", *Journal of Econometrics*, 2017, 200(2), 223-237.

"Generalized Instrumental Variable Models," (with Adam Rosen) *Econometrica*, 2017, 85, 959–989.

"An Instrumental Variable Random Coefficients Model for Binary Outcomes," (with Adam Rosen) *Econometrics Journal*, 2014, 17, S1-S19.

"Treatment Effect Estimation with Covariate Measurement Error," (with Erich Battistin) *Journal of Econometrics*, 2014, 178, 707-715.

"An Instrumental Variable Model of Multiple Discrete Choice", (with Adam Rosen and Konrad Smolinski) *Quantitative Economics*, 2013, 4, 157-196.

"What do Instrumental Variable Methods Deliver with Discrete Dependent Variables?" (with Adam Rosen), *American Economic Review*, 2013, 103, 557-562.

"Semiparametric Structural Models of Binary Response: Shape Restrictions and Partial Identification", *Econometric Theory*, 2013, 29, 231-266.

"IV Models of Ordered Choice", (with Konrad Smolinski) *Journal of Econometrics,* 2012, 166, 33-48.

"Instrumental Variables Models for Discrete Outcomes", *Econometrica*, 2010, 78, 575-601.

"Nonparametric Identification under Discrete Variation", *Econometrica*, 2005, 73, 1525-1550.

"Identification in Nonseparable Models", *Econometrica*, 2003, 71, 1401 - 1444.

"Welfare Measurement and Measurement Error", (with C. Schluter), *Review of Economic Studies*, 2002, 69, 357-378.

"Taste Variation in Discrete Choice Models", (with J.M.C. Santos Silva), *Review of Economic Studies*, 2002, 69, 148-167.

"Evaluation of LTTP Data using HDM-III Probabilistic Failure Time Models for Crack Initiation in Bituminous Pavements", (with Thomas van Dam and David Peshkin), *Transportation Research Record*, 1997, Vol 1592.

"Likelihood Ratio Specification Tests", (with Richard Smith), *Econometrica*, 1997, 65, 627-646.

"A Mirror Image Invariance for M-estimators", *Econometrica*, 1995, 63, 207-211.

"Bartlett Corrections to Likelihood Ratio Statistics", (with Richard Smith), *Biometrika*, 1995, 82, 433-436.

"Asymptotic Expansions of the Information Matrix Test", (with Richard Spady). *Econometrica*, 1991, 59, 787-815.

"The Effect of Measurement Error" 1991, *Biometrika*, 78, 451-462.

"Hajek Inequalities, Measures of Leverage and the Size of Heteroskedasticity Robust Wald Tests", *Econometrica*, 1989, 57, 971-977.

"On Predicting Pavement Surface Distress with Empirical Models of Failure Times", (with William Paterson), *Transportation Research Record,* 1987, No. 1095.

"The Bias of the Heteroskedasticity Consistent Covariance Matrix Estimator", (with Ian Jewitt), *Econometrica*, 1987, 55, 1217-1222.
"Testing for Neglected Heterogeneity", *Econometrica*, 1984, 52, 865-872.
"The Estimation of Models of Labour Market Behaviour", (with Tony Lancaster), *Review of Economic Studies*, 1983, 50, 609-624.
"Econometrics of Reservation Wages", (with Tony Lancaster), *Econometrica*, 1983, 51, 1661-1676.
Vehicle Operating Costs: Evidence from Developing Countries (with Robert Harrison), Johns Hopkins University Press, 1987.

PAPERS IN PROGRESS:
"Robust Analysis of Short Panels." CeMMAP Working Paper CWO01/24 (with Adam Rosen and Yuanqi Zhang).
"Econometric Modelling of Interdependent Discrete Choice with Applications to Market Structure,'' (with Adam Rosen), CeMMAP Working Paper CWP25/20, R&R at *Quantitative Economics*.
"Instrumental Variable Models," (with Adam Rosen), solicited by, and in preparation for *Journal of Economic Literature*.
"21st Century IV," in preparation for *Econometrics Journal*.
"Can We Take the 'Con' out of Conditional Expectation Restrictions?", in preparation.

ADVISORY WORK INCLUDES:
Bell Communications Research Inc - statistical and econometric theory, demand analysis.
British Telecom - stochastic frontier modelling and estimation, financial modelling, efficiency measurement, pricing strategy, valuation of the universal service obligation and discrete choice modelling, price control review.
Coopers and Lybrand - consumer demand analysis, discrete choice modelling and estimation.
Department of Trade and Industry and the Radiocommunications Agency – economic audit of the CBA of the analogue TV switchover.
Department of Trade and Industry –statistical properties of linked data sets, survey design.
EDF Energy – efficiency measurement, Fifth Distribution Price Control Review.
Eircom – price control review, efficiency measurement.
UK Food Standards Agency – demand analysis.
Hodge Jones & Allen LLP – Modelling outcomes of personal injury claims.
International Labor Organisation (Malaysia) - demographic modelling, labour force participation, expenditure system modelling, modelling of fertility and nuptiality, population projection.
LeasePlan UK – modelling residual value of used cars.
Maxicrop International (New Zealand) - field trials analysis, advice in litigation.
Ministry of Agriculture, Fisheries and Food and DEFRA - demand analysis, dietary analysis, software design and development, survey design, survey management.
Ofcom – Competition in the Pay TV market, Study of Broadband Speeds.
Overseas Development Administration (Malaysia) - labour force participation models
Oxera and Royal Mail – efficiency measurement.
PricewaterhouseCoopers & Northern Electric - efficiency measurement.
PricewaterhouseCoopers and Norton Rose – investigation of competition in the audit industry.
Radiocommunications Agency – stated and revealed preference survey design and analysis, demand estimation, modelling demand for new goods.
Reckon LLP, Ofwat and UKWIR – measurement of efficiency in the UK water industry.
Texas Research and Development Foundation (Brazil) - road user cost modelling.
Thomson Directory - market profiling using Census Small Area Statistics.
Transport and Road Research Laboratory - road user cost modelling.
The World Bank (Brazil, India, Indonesia, Malaysia, USA) - cost benefit analysis, highway deterioration models, models of vehicle speed and fuel consumption, measurement error models, stratification and survey design, productivity measurement in civil construction.
The World Bank (Indonesia) - measurement of income distribution and incidence of poverty.
UK Power Networks - efficiency measurement and cost benchmarking, RIIO-D1.