October 2000

CURRICULUM VITAE

Jan Kmenta

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PERSONAL DATA:

Birth:	January 3, 1928 in Prague, Czechoslovakia
Marital Status:	Married (since 1959) to Joan Kmenta
Child:	Steven (born 1968)
Citizenship:	United States of America (naturalized in 1966)

EDUCATION AND DEGREES:

Jirasek State Gymnasium in Prague 1939-47
Degree: Graduated with Honors, 1947

Czech University of Technology in Prague 1947-49
Major: Statistics

University of Sydney 1952-55
Major: Economics
Minor: Statistics
Degree: Bachelor of Economics (1st Class Honors), 1955

Stanford University 1957-59
Major: Economics
Minor: Statistics
Degrees: Master of Arts, 1959
Doctor of Philosophy, 1964
Doctoral Dissertation: "Australian Postwar Immigration: An Econometric Study"

ACADEMIC POSITIONS:

Current Position

1993-present: Professor of Economics and Statistics, University of Michigan (emeritus)
1993-present: Professor and Scholar in Residence, CERGE, Charles University, Prague

Past Positions

1955-56: Teaching Fellow, University of Sydney
1956-57: Lecturer, University of New South Wales
1957-58: Research Assistant to Professor Arrow, Stanford University
1958-59: Teaching Assistant, Stanford University
1959-60: Lecturer, University of New South Wales
1960-62: Lecturer (1960-62) and Senior Lecturer (1962), University of Sydney
1962-63: Acting Assistant Professor, Stanford University
1963-64: Research Associate, Social Systems Research Institute, University of Wisconsin
1964-65: Assistant Professor, University of Wisconsin
1965-68: Associate Professor, Michigan State University
1968-73: Professor, Michigan State University
1973-93: Professor of Economics and Statistics, University of Michigan

Visiting Positions

1971-72: Visiting Professor, University of Bonn, Germany
1973: Visiting Professor, University of North Carolina (Winter Semester)
1979: Visiting Professor, University of New South Wales, Australia (July-August)
1979-80: Visiting Professor, University of Bonn, Germany
1984: Visiting Professor, University of Saarland, Germany (Summer Semester)
1985: Visiting Professor, University of Saarland, Germany (Summer Semester)
1986: Distinguished Visiting Professor, University of Alberta, Canada (May)
1986: Visiting Professor, University of Saarland, Germany (June and July)
1987-88: Fellow, Netherlands Institute for Advanced Study
1989: Visiting Professor, University of Saarland, Germany (Summer Semester)
1990: Visiting Professor, University of Saarland, Germany (Summer Semester)
1992: Visiting Professor, University of Saarland, Germany (Summer Semester)
1992-present: Visiting Professor, Center for Economic Research and Graduate Education, Charles University, Prague, Czech Republic
1993-1998: Visiting Professor, Economics Institute, University of Colorado (Summer Term)

ADMINISTRATIVE ASSIGNMENTS:

Director, Workshop on Econometrics and Mathematical Economics, Michigan State University, 1965-73

Co-organizer, "Conference on Evaluation of Econometric Models" (sponsored by National Bureau of Economic Research), Ann Arbor, June 8-9, 1977

Organizer, "Conference on Macro-econometric Models" (sponsored by the National Science Foundation), Ann Arbor, October 26-28, 1978

Member, National Research Council Panel on Research on Tax Compliance. (1984-1988)

Organizer, "Symposium on Latent Variables" (sponsored by the Netherlands Institute for Advanced Study), Wassenaar, The Netherlands, May 13, 1988

AWARDS AND PRIZES:

New South Wales Statistical Society Prize at Graduation, 1955
Fulbright Exchange Scholar - New South Wales Selection for Study in U.S.A., 1957-59
Michigan State University Economics Faculty Award, 1966-67 and 1969-70
Alexander von Humboldt Foundation Award for Senior U.S. Scientists, 1979-80
University of California Giannini Lecturer, 1987
Alexander von Humboldt Foundation Award--Reinvitation, Summer 1989
Michigan Economic Society Best Professor Award, 1989, 1991
Royal Economic Society Lecturer, University of Leicester, May 1993

ACADEMIC HONORS AND ASSIGNMENTS:

Honorary Doctorate, University of Saarland, Germany (1989)
Fellow of the American Statistical Association (since 1970)
Fellow of the Econometric Society (since 1980)
Fellow of the Netherlands Institute for Advanced Study, Wassenaar (since 1987)
Associate Editor, Journal of the American Statistical Association (1973-1979 and 1985-1992)
Associate Book Review Editor, Journal of the American Statistical Association (1973-1992)
Associate Editor, Review of Economics and Statistics (1975-1992)
Associate Editor, Metrika (1981-1985)
Editorial Board, Statistische Hefte/Statistical Papers (since 1984)
Listed in Mark Blaug and Paul Sturges (eds.), Who's Who in Economics: A Biographical Dictionary of Major Economists 1700-1980 (Cambridge: MIT Press, 1983), Second Edition, 1986, Third Edition 1999.
Ranked as 40th among all economists ranked by the total number of citations, 1971-1985.

EDITORIAL COLLABORATION:

American Economic Review
Australian Economic Papers
Decision Sciences
Econometric Theory
Econometrica
Economic Development and Cultural Change
Economic Record
International Economic Review
Journal of Econometrics
Journal of Human Resources
Journal of Money, Credit and Banking
Journal of The American Statistical Association
Review of Economics and Statistics

Review of Economic Studies
Journal of Economic Education

PROFESSIONAL AFFILIATIONS:

American Economic Association
American Statistical Association (Fellow since 1970)
Econometric Society (Fellow since 1980)
Czechoslovak Society of Arts and Sciences in America

PARTICIPATION AT MEETINGS OF PROFESSIONAL SOCIETIES:

Australian Statistical Society, April 1962 (paper presentation)
Econometric Society, December 1963 (paper presentation)
Econometric Society, December 1964 (paper presentation)
Econometric Society, December 1965 (paper presentation)
Michigan Academy of Science, April 1966 (chairman of a session)
Econometric Society, December 1967 (paper presentation)
Econometric Society, December 1968 (paper presentation, chairman of a session)
Southern Economic Association, November 1970 (member of the program committee, chairman of a session)
Econometric Society European Meetings, September 1971 (discussant, chairman of a session)
Econometric Society, December 1972 (panel discussant, chairman of a session)
Econometric Society, December 1974 (paper presentation, chairman of a session)
Econometric Society, December 1975 (panel discussant)
Econometric Society, August 1978 (discussant, chairman of a session)
Econometric Society European Meetings, September 1979 (paper presentation, chairman of a session)
German Society for Social Policy -- Econometrics Section, March 1980 (paper presentation)
Stockholm School of Economics Symposium on Econometric Methods, May 1980 (paper presentation)
German Statistical Society -- Empirical Economics Section, May 1980 (paper presentation)
4th World Congress of the Econometric Society, September 1980 (paper presentation, chairman of a session)
Econometric Society European Meetings, September 1981 (paper presentation, chairman of a session)
American Economic Association, December 1981 (chairman of a panel session)
Econometric Society, December 1982 (discussant, chairman of a session).
Econometric Society European Meetings, September 1983 (discussant, chairman of a session)
Czechoslovak Society of Arts and Sciences in America, October 1984 (paper presentation)
5th World Congress of the Econometric Society, August 1985 (paper presentation, chairman of a session)
Econometric Society, December 1985 (paper presentation, chairman of a session)
4th Symposium on New Institutional Economics, June 1986 (discussant)
Economic Modeling Conference, Amsterdam, October 1987 (discussant)
Symposium on Latent Variables, Netherlands Institute for Advanced Study, May 1988 (organizer)
6th Symposium on New Institutional Economics, June 1988 (discussant)
6th World Congress of the Econometric Society, August 1990 (paper presentation)
Czechoslovak Society of Arts and Sciences in America, October 1990 (chairman of a panel session)
Econometric Society, January 1992 (paper presentation)
Czechoslovak Society of Arts and Sciences in America, June 1992 (paper presentation)
Czech and Slovak Section of The Econometric Society, April 1993 (paper presentation)
Czech and Slovak Section of the Econometric Society, April 1994 (paper presentation)
CERGE Conference on Economies in Transition, May 1994 (discussant)

12th Symposium on New Institutional Economics, June 1994 (discussant)I
International Symposium on New Institutional Economics, June 1999 (discussant0
Czechoslovak Society of Arts and Sciences in America, August 2000 (paper presentation)
Czech Economic Society, November 2000 (keynote speaker)

BIBLIOGRAPHY OF PUBLICATIONS:

Books

Elements of Econometrics (New York: Macmillan, 1971), 657 pp. Also published in Spanish (Barcelona: Vicens-Vives, 1977) and in Portuguese (Sao Paulo: Editora Atlas, 1978).

Elements of Econometrics, 2nd edition (New York: Macmillan, 1986), 786 pp. Also published in soft cover for sale as international edition (Singapore: Maxwell Macmillan Publishing, 1990), and in Croatian (Zagreb: MATE, d.o.o., 1997).

Elements of Econometrics, 2nd edition (Ann Arbor: University of Michigan Press, 1997).

Evaluation of Econometric Models, edited by Jan Kmenta and James B. Ramsey (New York: Academic Press, 1980).

Large Scale Macro-Econometric Models: Theory and Practice, edited by Jan Kmenta and James B. Ramsey (Amsterdam: North Holland Publishing Co., 1981).

Articles, Notes, and Book Chapters

"Economic Mobility of Immigrants in Australia," Economic Record 37 (December 1961), 456-470.

"Change in Population Structure," Chapter 11 in A Goodly Heritage (Sydney: Australian and New Zealand Association for the Advancement of Science, 1962).

"Interindustry Wage Differentials in Australia, 1947-54," Australian Economic Papers 2 (June 1963), 85-106.

"A Monte Carlo Study of Alternative Estimates of the Cobb-Douglas Production Function" (co-authored by M.E. Joseph), Econometrica 31 (July 1963), 363-385.

"A Monte Carlo Study of Alternative Estimates of the Cobb-Douglas Production Function: A Rejoinder," Econometrica 31 (July 1963), 389-390.

"Estimates of the Cobb-Douglas Production Function: A Reappraisal," Metroeconomica 5 (August-December 1963), 117-124.

"Some Properties of Alternative Estimates of the Cobb-Douglas Production Function," Econometrica 32 (January-April 1964), 183-188.

"Determinants of Investment Behavior: United States Railroads, 1872-1941" (co-authored by J.G. Williamson), Review of Economics and Statistics 48 (May 1966), 172-181.

"An Econometric Model of Australia, 1948-61," Australian Economic Papers 5 (December 1966), 131-164.

"Formulation and Estimation of Production Function Models" (co-authored by A. Zellner and J. Dreze), Econometrica 34 (October 1966), 784-795; reprinted in Arnold Zellner (ed.), Readings in Economic Statistics and Econometrics (Boston: Little, Brown and Co., 1968).

"On Estimation of the CES Production Function," International Economic Review 8 (June 1967), 180-189.

"The Approximation of CES Type Functions: A Reply," International Economic Review 8 (June 1967), 193-194.

"Economic Theory and the Transfer of Technology," Chapter 2 in D. Spencer and A. Woroniak (eds.), The Transfer of Technology to Developing Countries (New York: Praeger, 1967).

"Small Sample Properties of Alternative Estimators of Seemingly Unrelated Regressions" (co-authored by Roy F. Gilbert), Journal of the American Statistical Association 63 (December 1968), 1180-1200.

"Estimation of Seemingly Unrelated Regressions with Autoregressive Disturbances" (co-authored by Roy F. Gilbert), Journal of the American Statistical Association 65 (March 1970), 186-197.

"Factor Substitution and Effective Protection Reconsidered" (co-authored by M.E. Kreinin and J.B. Ramsey), American Economic Review 61 (December 1971), 891-900.

"Criteria for Evaluation of Econometric Models" (co-authored by P. Dhrymes, E.P. Howrey, S.H. Hymans, E.E. Leamer, R.E. Quandt, J.B. Ramsey, H.T. Shapiro, and V. Zarnowitz), Annals of Economic and Social Measurement 1 (July 1972), 291-324.

"Summary of the Discussion," Chapter 8 in K. Brunner (ed.), Problems and Issues in Current Econometric Practice (Columbus: Ohio State University Press, 1972).

"Estimation of Standard Errors of the Characteristic Roots of Dynamic Econometric Models" (co-authored by W. Oberhofer), Econometrica 41 (January 1973), 171-177.

"Autonomous Expenditures versus Money Supply: An Application of Dynamic Multipliers" (co-authored by Paul E. Smith), Review of Economics and Statistics 55 (August 1973), 229-307.

"Exact Finite Sample Distribution for Some Econometric Estimators: Comments," Chapter 4 (Comments) in M.D. Intriligator (ed.), Frontiers of Quantitative Economics, Vol. II (Amsterdam: North Holland Publishing Co., 1974).

"A General Procedure for Obtaining Maximum Likelihood Estimates in Generalized Regression Models" (co-authored by W. Oberhofer), Econometrica 42 (May 1974), 579-590.

"The Use of Econometrics in Problem Solving Research," Economie Applique 28 (1975), 731-748.

"The Dynamics of Household Budget Allocation to Food Expenditures" (co-authored by J. Benus and H. Shapiro), Review of Economics and Statistics 58 (May 1976), 129-138.

"Some Problems of Inference from Economic Survey Data," Chapter 8 in N.K. Namboodiri (ed.), Survey Sampling and Measurement (New York: Academic Press, 1978).

"Problems and Issues in Evaluating Econometric Models" (co-authored by J.B. Ramsey, Chapter 1 in Jan Kmenta and James B. Ramsey (eds.), Evaluation of Econometric Models (New York: Academic Press, 1980).

"Model Size, Quality of Forecast Accuracy, and Economic Theory" (co-authored by J.B. Ramsey), Chapter1 in Jan Kmenta and James B. Ramsey (eds.), Large Scale Macro-Econometric Models: Theory and Practice (Amsterdam: North Holland Publishing Co., 1981).

"Summary of the General Discussion" (co-authored by J.B. Ramsey), Chapter 16 in Jan Kmenta and James B. Ramsey (eds.), Large-Scale Macro-Econometric Models: Theory and Practice (Amsterdam: North-Holland Publishing Co., 1981).

"On the Problem of Missing Measurements in the Estimation Economic Relationships," Chapter 10 in E.G. Charatsis (ed.), Proceedings of the Econometric Society European Meeting 1979 (Amsterdam: North-Holland Publishing Co., 1981).

"Ridge Regression Under Alternative Loss Criteria" (co-authored by Karl Lin), Review of Economics and Statistics 64 (August 1982), 488-494.

"Some Notes on the Relevance of Finite Sample Distribution Theory," Econometric Reviews 2, No. 1, 1983.

"A Lack-of-fit Test for Econometric Applications to Cross-section Data" (co-authored by Howard E. Doran), Review of Economics and Statistics 68 (May 1986), 346-350.

"Heteroskedasticity," in J. Eatwell, M. Milgate, and P. Newman (eds.), The New Palgrave: A Dictionary of Economics (New York: Stockton Press, 1987).

"Missing Measurements in a Regression Problem with No Auxiliary Relations" (co-authored by Pietro Balestra) in Daniel Slottje (ed.), Innovations in Quantitative Economics: Essays in Honor of Robert L. Basmann (Greenwich: JAI Press, 1987).

"On the Similarity of Macro-Econometric Models of Market and Planned Economies: The First Models of Czechoslovakia" (co-authored by Eva Marikova Leeds), Comparative Economic Studies 29 (Spring 1987).

"Institutions for Stochastic Markets: Comment," Journal of Institutional and Theoretical Economics 143 (March 1987), 104-106.

"Macroeconomic Models and Econometrics: Comments," Chapter 9 (Comments) in W. Driehuis, M. M. C. Fase, and H. den Hartog (eds.), Macroeconomic Modeling (Amsterdam: North-Holland Publishing Co., 1988).

"Towards a Positive Economic Theory of Institutional Change: Comment," Journal of Institutional and Theoretical Economics 145 (March 1989), 113-115.

"Modelle und Daten: Neue Richtungen in empirischer Forschung innerhalb der Wirtschaftswissenschaften," Chapter 9 in H. Jung, W. Kroeber-Riel, and E. Wadle (eds.), Entwicklung in Recht und Wirtschaft (Stuttgart: Schäffer Verlag, 1990).

"Estimation of the Covariance Matrix of the Least Squares Regression Coefficients When the Disturbance Covariance Matrix Is of Unknown Form" (co-authored by Robert Keener and Neville

Weber), Econometric Theory 7 (March 1991), 22-45.

"Latent Variables in Econometrics," Statistica Neerlandica 45 (June 1991), 73-84.

"Multiple Minima in the Estimation of Models with Autoregressive Disturbances" (co-authored by Howard E. Doran), Review of Economics and Statistics, 74 (May 1992), 354-357.

"Bootstrap Applications for Software Reliability Measurement" (co-authored by Ivan Kompan), Central European Journal for Operations Research and Economics 3, No. 1 (1994-95), 51-57.

"Assigning the Liability for Past Pollution: Lessons from the U.S. Mining Industry-Comment," Journal of Institutional and Theoretical Economics 151 (March 1995), 155-58.

"Private Ordering in the Czech Transformation Process-Comment," Journal of Institutional and Theoretical Economics 156 (March 2000)

Research Reports

"A Critical Review of CANDIDE Model 1.0," Economic Council of Canada Discussion Paper #25 (March 1975), 24 pp.

"Some New Results on Ridge Regression Estimation" (co-authored by Karl Lin), Institute for Econometrics and Operations Research, University of Bonn (September 1980), 46 pp.

"A Lack-of-Fit Test in the Presence of Heteroskedasticity" (co-authored by Howard E. Doran), University of New England Working Papers in Econometrics and Applied Statistics #12 (April 1981), 12 pp.

"A Lack-of-Fit Test with an Application to an Earnings Function for Women" (co-authored by H.E. Doran), University of Michigan, RSQE Discussion Paper R-114.84, April 1984.

"Estimation of Simultaneous Equation Models with Autoregressive or Heteroskedastic Disturbances," Institute for Statistics and Econometrics, University of Saarland, August 1984.

"Econometrics: A Failed Science?", Giannini Lecture, University of California, Berkeley and Davis, 1987.

"Testing Hypotheses about Regression Coefficients in Misspecified Models" (co-authored by D. K. Bhattacharyya), University of Michigan, CREST Working Paper No. 90-05, December 1989.

"An Umbrella Test for Regression Misspecification" (co-authored by Stanley Sedo), CERGE Working Paper No. 36, April 1993.

Book Reviews

American Investment in Australian Industry by Donald T. Brash, American Economic Review 57 (September 1967), 967-968.

Frontiers of Econometrics by Paul Zarembka (ed.), Journal of Economic Literature 13 (March 1975), 73-74.

Statistical Analysis for Business Decisions by W.A. Spurr and C.P. Bonini, Journal of the American Statistical Association 69 (June 1974), 583.

Multivariate Statistical Methods for Business and Economics by B.W. Bolch and C.J. Huang, Journal of the American Statistical Association 69 (September 1974), 835.

Introduction to Statistical Analysis for Economists by J.J. Thomas, Journal of the American Statistical Association 70 (March 1975), 259.

Introduction to Applied Econometric Analysis by R.F. Wynn and K. Holden, Journal of the American Statistical Association 72 (March 1977), 238.

An Approach to Econometrics by R.J. Allard, Journal of the American Statistical Association 72 (March 1977), 237.

Statistics in Economics by J.D. Hey, Journal of the American Statistical Association 72 (March 1977), 238-239.

Elements of Business and Economic Statistics by H.E. McAllister, Journal of the American Statistical Association 72 (March 1977), 238.

Statistical Inference in Continuous Time Economic Models by R.A. Bergstrom (ed.), Journal of the American Statistical Association 74 (March 1979), 245.

Statistics for Business and Economics by S.P. Shao, Journal of the American Statistical Association 74 (March 1979), 248-249.

Regression Analysis by Example by S. Chatterjee and B. Price, Journal of the American Statistical Association 75 (December 1980), 1039.

Subjektive Wahrscheinlichkeiten by H.W. Gottinger, Journal of the American Statistical Association 78 (March 1983), 212.

Nichtparametrische Statistische Methoden by H. Büning and G. Trenkler, Journal of the American Statistical Association 77 (December 1982), 939.

Introductory Econometrics (2nd Edition) by M.B. Stewart and K.F. Wallis, Journal of the American Statistical Association 78 (March 1983), 202.

Evaluating the Reliability of Macro-Economic Models by G.C. Chow and P. Corsi (eds.), Journal of the American Statistical Association 80 (December 1985), 1064-1065.

Introductory Econometrics: Theory and Applications by R.L. Thomas, Journal of the American Statistical Association 83 (March 1988), 281-282.

Linear Probability, Logit, and Probit Models by J.H. Aldrich and F. D. Nelson, Journal of the American Statistical Association 83 (March 1988), 272-273.

Stochastic Parameter Regression Models by P. Newbold and T. Bos, Journal of the American Statistical Association 83 (March 1988), 272-273.

Systems under Indirect Observation: Causality, Structure, Prediction, Parts I and II by K. Jöreskog and H. Wold (eds.), Journal of Official Statistics 3 (1987), 308-310.

The Linear Regression Model under Test by W. Krämer and H. Sonnberger, Journal of the American Statistical Association 84 (June 1989), 618-619.

Encyclopedia of Statistical Sciences by S. Kotz and N.L. Johnson (eds.), Journal of the American Statistical Association 84 (December 1989), 830-834. (Co-authored by Judy Tanur et al.)

The Econometrics of Financial Markets by John Y. Campbell et al., Business Economics, (April 1998), 73-74.