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CURRICULUM VITAE
Thanasis Stengos

PERSONAL

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EDUCATION

1984 Ph.D. (Economics), Queen's University, Kingston, Ontario.

1980 M.Sc. (Economics), London School of Economics, London, England.

1979 B.Sc. (Economics), London School of Economics, London, England.

EMPLOYMENT

2015 (Jan), Visiting Professor, Department of Economics, Hebrew University
of Jerusalem.

2014 (Jan-July), Visiting Professor, Department of Economics, Bilgi Univer-
sity of Istanbul.

2005-2006, Visiting Professor in Economics, University of Cyprus.

2004-, University Research Chair, University of Guelph.

2001-2002, Visiting Professor in Economics, University of Cyprus.

1998-1999, Visiting Professor in Economics, University of Cyprus.

1995-1996, Visiting Professor in Economics, University of Cyprus.

1991-present, Professor of Economics, University of Guelph.

1990 (Jan.-Sept.) Visiting Professor in Economics, Queen's University.

1990-1991, Visiting Professor in Economics, European University Institute.

1988-1991, Associate Professor, University of Guelph.

1984-1988, Assistant Professor, University of Guelph.

GRANTS

Social Sciences and Humanities Research Council grant, 2019-2022.

Social Sciences and Humanities Research Council grant, 2016-2021.

Natural Sciences and Engineering Research Council grant, 2015-2020.

Social Sciences and Humanities Research Council grant, 2011-2015.

Social Sciences and Humanities Research Council grant, 2008-2011.

Social Sciences and Humanities Research Council grant, 2005-2008.
 Social Sciences and Humanities Research Council grant, 2002-2005.
 European Economics Association Grant, 2000-2001.
 Social Sciences and Humanities Research Council grant, 1999-2002.
 Social Sciences and Humanities Research Council grant, 1996-1999.
 Social Sciences and Humanities Research Council grant, 1993-1996.
 Social Sciences and Humanities Research Council grant, 1991-1993.
 Social Sciences and Humanities Research Council grant, (University of Guelph)
 1990.
 Social Sciences and Humanities Research Council grant, (University of Guelph)
 1988.
 University of Guelph, Research Excellence Fund, 1988.
 University of Guelph, Research Excellence Fund, 1987.
 Social Sciences and Humanities Research Council grant, (University of Guelph)
 1987.
 Social Sciences and Humanities Research Council grant, (University of Guelph)
 1984.
 Social Sciences and Humanities Research Council travel grant, (University
 of Guelph) 1986, 1988, 1989, 1990, 1992, 1993, 1994, 1996, 1997, 1999, 2000,
 2002, 2003.

HONORS

C.A. Curtis Award for best doctoral thesis in economics, Queen's University,
 1985.
 Jean Monet Fellowship to visit the European University Institute, Florence,
 Italy, 1990-1991.
 President's Distinguished Professor Award, 2003-2004, University of Guelph.
 Who's Who in Business Higher Education (WWBHE), 2009.
 Best paper award in the Eurasia Business and Economics Society (EBES)
 conference in Istanbul "Robust Weighting Schemes of Multidimensional Poverty
 Attributes" (with M. Pinar and N. Topaloglu) (2013)

PROFESSIONAL SOCIETIES

The Econometric Society, The Canadian Economics Association, The Euro-
 pean Economics Association.

REFEREEING

Journals

*American Economic Review, Review of Economic Studies, American Journal
 of Agricultural Economics, Journal of Applied Econometrics, Canadian Journal
 of Economics, Empirical Economics, Journal of Macroeconomics, International*

Economic Review, European Economic Review, Journal of Econometrics, Applied Economics, Journal of Business and Economic Statistics, The Economic Journal, Ricerche Economiche, Journal of Quantitative Economics, Physica D, Physica A, Structural Change and Economic Dynamics, Bulletin of Economic Research, Studies in Nonlinear Dynamics and Econometrics, Econometric Reviews, The Economic Record, Journal of Economic Growth, Journal of Non-parametric Statistics, Review of Economics and Statistics, The Energy Journal, International Journal of Business and Economics, Applied Financial Papers, Journal of Institutional and Theoretical Economics, Contemporary Economic Policy, Journal of Development Economics, IEEE Transactions On Systems, Man and Cybernetics: Part C, Finance Research Letters, Journal of Economic Surveys, Economics Bulletin, Mathematical and Computer Modelling, Review of Financial Economics, Economic Inquiry, Economics and Philosophy, Journal of Comparative Economics, Berkley Electronic Journals, Metroeconomica, Computational Statistics and Data Analysis, Economics Letters, The Manchester School, Journal of Productivity Analysis, Econometrics Journal, Econometric Theory, Economica, Communications in Statistics: Theory and Methods, Environment and Development Economics, Review of Environmental Economics and Policy, Oxford Bulletin of Economics and Statistics, Economics of Education Review, Nonlinear Dynamics, Psychology and the Life Sciences, Journal of Asian Economics, World Development, Economics and Philosophy, Economics Research International, Growth and Change, Advances in Econometrics, Scottish Journal of Political Economy, Journal of Environmental Economics and Management, Economic Systems, Journal of Economic Literature, International Review of Finance, Scandinavian Journal of Economics.

Grant Agencies

Medical Research Council of Canada, Social Sciences and Humanities Research Council of Canada, National Science Foundation

ADMINISTRATIVE AND PROFESSIONAL DUTIES

Co-organizer, Canadian Econometric Study Group Conference at the University of Guelph, 1990.

Co-organizer, Canadian Econometric Study Group Conference at the University of Windsor, 1994.

Co-organizer, Canadian Econometric Study Group Conference at the Queen's University, 1997.

Co-organizer, Canadian Econometric Study Group Conference at the University of Western Ontario, 1998.

Organizer, Canadian Econometric Study Group Conference at the University of Guelph, 2000.

Co-organizer, Canadian Econometric Study Group Conference at York University, 2004.

Member of Executive, Canadian Econometric Study Group, 1996-

Member of the Organising Committee, Association of Southern European Economic Theorists (ASSET) conference at the University of Cyprus, October 2002.

Member of the Organising Committee, Association of Southern European Economic Theorists (ASSET) conference at the University of Crete, October 2005.

Advisory Board of Annual Conference on Financial Forecasting, sponsored by the European Society of Computational Methods in Sciences and Engineering, October 2005.

Member of the Scientific Committee, "Conference on Small Open Economies in A Globalized World" University of Bologna, Italy, 2006.

Member of adjudication Committee panel for SSHRC of Canada, 2001, 2007.

Member of Executive and Deputy Director, Centre of Economic Analysis, University of Bologna at Rimini, 2007-2014.

Organizer, Workshop on Growth and Human Capital, University of Guelph, May 2007.

Co-Organizer, Workshop on Applied Econometrics, Centre of Economic Analysis, University of Bologna at Rimini, June 2007

Member of the Scientific Committee, "Conference on Small Open Economies in A Globalized World" Wilfrid Laurier University, Waterloo, 2008.

Organizer, Workshop on Economic Growth, Centre of Economic Analysis, University of Bologna at Rimini, June 2009.

Member of the Scientific Committee, "Conference on Recent Advances in Theory and Econometrics" Centre of Economic Analysis, University of Bologna at Rimini, June 2010.

Organizer, Workshop on Economic Growth, Centre of Economic Analysis, University of Bologna at Rimini, May 2010.

Member of Executive, Canadian Economic Association, 2011-2014

Co-organizer, Canadian Econometric Study Group Conference at Ryerson University, 2011

Organizer, Workshop on Economic Growth, Centre of Economic Analysis, University of Bologna at Rimini, May 2011.

Organizer, Workshop on Economic Growth, Centre of Economic Analysis, University of Bologna at Rimini, May 2013.

Member of the Scientific Committee, "The New Convergence" University of Bologna at Rimini, Italy, 2014.

Co-organizer, Canadian Econometric Study Group Conference at the University of Guelph, 2015.

Co-organizer, Recent Advances in Econometrics Workshop, Bilgi University, Istanbul, 2018

Co-organizer, Workshop in Honour of Ramazan Gencay, Bilgi University, Istanbul, 2019

Editorial Duties:

Associate Editor, International Journal of Business and Economics, 2004-
 Member of Editorial Board, Canadian Journal of Economics, 2004-2007
 Associate Editor, Empirical Economics, 2008-
 Associate Editor, Journal of Applied Econometrics, 2007-
 Co-editor, Review of Economic Analysis, 2007-
 Associate Editor, economics, 2007-
 Member of Editorial Board, Economics Research International, 2010-
 Co-editor, *Ekonomia*, a journal published by the Cyprus Economic Association., 2011-
 Associate Editor, Economics Letters, 2012-
 Member of Editorial Board, Journal of Risk and Financial Management, 2018-
 Member of Editorial Board, Heliyon, 2019-

PUBLICATIONS

Books

Mathematics for Economics, 3rd Edition MIT Press, Cambridge, MA, 2011
 (with M. Hoy, J. Livernois, C. McKenna and R. Rees).

Human Capital and Economic Growth, Stanford University Press, Stanford, CA, 2009 (with A. Savvides)

Mathematics for Economics, 2nd Edition MIT Press, Cambridge, MA, 2002
 (with M. Hoy, J. Livernois, C. McKenna and R. Rees).

Mathematics for Economics: Student's Solution Manual, MIT Press, Cambridge MA, 2002 (with M. Hoy, J. Livernois, C. McKenna and R. Rees).

Mathematics for Economics: Instructor's Solution Manual, MIT Press, Cambridge MA, 2002, (with M. Hoy, J. Livernois, C. McKenna and R. Rees)

Mathematics for Economics, 1st Edition Addison Wesley, Toronto, 1996
 (with M. Hoy, J. Livernois, C. McKenna and R. Rees).

Mathematics for Economics: Student's Solution Manual, Addison Wesley, Toronto, 1996 (with M. Hoy, J. Livernois, C. McKenna and R. Rees).

Mathematics for Economics: Instructor's Solution Manual, Addison Wesley, Toronto, 1996 (with M. Hoy, J. Livernois, C. McKenna and R. Rees).

Chapters in Books

"The non-linearity in the relationship between human capital and growth"
The Role of Human Capital and Demographics on Economic Growth: Health,

Education and Prosperity Alberto Bucci, Klaus Prettnner and Alexia Prskawetz Editors, Palgrave-MacMillan 2019 (with A. Pelloni and F.Valenti) forthcoming.

"The World Joint Distribution of Income and Life Expectancy" *Recent Developments in Nonlinear Methods in Economics*, Mark Wohar Editor, Springer Verlag, 2013, 249-280 (with A. Savvides and X. Wu)

"The Identification and Measurement of Poverty" in *New Developments in Welfare Economics*, Paul E. Weston and Robert N. Townsend Editors, Nova Publishers, 2009, 97-121 (with B. Thompson).

"An Almost Ideal Demand System (AIDS) of Canadian Tourism to Europe" in *Consumer Economics: New Research*, A. P. Boskins Editor, Nova Publishers, 2008, 39-77 (with P. Panagopoulos).

"Evolution of Aspirations for University Attendance: A Gender Comparison" in "*Who Goes? Who Stays? What Matters? Accessing and Persisting in Post-Secondary Education in Canada*", Ed. R.Finnie, R.E. Mueller, A. Sweetman, and A. Usher, Montreal and Kingston: McGill-Queen's University Press, Queen's Policy Studies Series, 2008, 109-134 (with L. Christofides, M. Hoy and Z. Li).

"Threshold Effects in Economics" in the *International Encyclopedia of the Social Sciences*, 2nd Edition, Ed. William A. Darity, Jr. Vol. 8. Detroit: Macmillan Reference USA, 2008, 359-360.

"varying coefficient models." The New Palgrave Dictionary of Economics. Second Edition. Eds. Steven N. Durlauf and Lawrence E. Blume. Palgrave Macmillan, 2008. The New Palgrave Dictionary of Economics Online. Palgrave Macmillan. 28 July 2008 http://www.dictionaryofeconomics.com/article?id=pde2008_V000068> doi:10.1057/9780230226203.1789 (with A. Kourtellos)

"Nonparametric Testing of Non-nested Econometric Models" in *The Refinements of Econometric Estimation and Test Procedures: Finite Sample and Asymptotic Analysis*, G.D.A. Phillips and E. Tzavalis Editors, Cambridge University Press, 2007, Chapter 8 (with Q. Li).

"Financial Intermediation and Economic Growth: a Semiparametric Approach", in *New Trends in Macroeconomics*, C. Diebolt and C. Kyrtsov Editors, Springer Verlag, 2005 (with Z. Liang).

"Nonlinearities in the Inequality-Development Relationship: Examining the Kuznets Hypothesis with the Threshold Regression Model," in C. Paraskevopolous, T. Georgakopoulos and L. Michelis, eds., *The Asymmetric Global Economy: Growth, Investment and Public Policy*, APF Toronto, 2000 (with A. Savvides).

"The Predictability of Stock Returns with Local versus Global Nonparametric Estimators," in R. Refenes, ed., *Neural Networks in the Capital Markets*, World Scientific Ltd., 1996 (with R. Gencay).

"Chaotic Dynamics in Economic Time Series," in Hamouda and Rowley eds., *Foundations of Probability, Econometrics and Economic Games*, Edward Publishing Ltd., 1997 (with M. Frank) .

"Chaotic Dynamics in Economic Time Series," in W. Davis Dechert ed., *Chaos Theory in economics: Methods, Models and Evidence, The International Library of Critical Writing in Economics*, Edward Publishing Ltd., 1996, Chapter 19 (with M. Frank) .

"Some Evidence Concerning Macroeconomic Chaos," in W. Davis Dechert ed., *Chaos Theory in economics: Methods, Models and Evidence, The International Library of Critical Writing in Economics*, Edward Publishing Ltd., 1996, Chapter 27 (with M. Frank) .

"International Chaos?" in W. Davis Dechert ed., *Chaos Theory in economics: Methods, Models and Evidence, The International Library of Critical Writing in Economics*, Edward Publishing Ltd., 1996, Chapter 26 (with M. Frank and R. Gencay) .

"Nonparametric Forecasts of Gold Rates of Return," in W. Barnett, A. Kirman and M. Salmon eds., *Nonlinear Dynamics and Economics*, Cambridge University Press, New York, 1996, Chapter 18.

"Measuring the Strangeness of Gold and Silver Rates of Return," in R. Trippi ed., *Chaos Theory and Nonlinear Dynamics*, Irwin Publishing Chicago, 1995, Chapter 14 (with M. Frank).

"Nearest Neighbor Forecasts of Precious Metal Rates of Return," in F. Gori, L. Geronazzo and M. Galeotti eds., *Nonlinear Dynamics in Economics and Social Sciences*, Springer-Verlag, Lecture Notes in Economics and Mathematical Systems, Volume 399, 1993 (with M. Frank).

"An Evaluation of a Nonparametric Approach to Forecasting Based on the Bootstrap," in A. Ullah ed., *Studies in Empirical Economics*, Physica-Verlag Heidelberg, 1989 (with G. Moschini and D. Prescott).

Edited Special Journal Issues

Journal of Macroeconomics, 38, Part A, 2013, Special Issue: Dynamics, Economic Growth and International Trade (edited with C. Azariadis, A. Deardorff and T. Palivos)

Journal of Risk and Financial Management (2019) Special Issue: “Nonparametric Methods and Applications” (https://www.mdpi.com/journal/jrfm/special_issues/nonparametric_econ)

Journal Articles

(129) “Can Exchange Rate Pass-Through Explain the Asymmetric Gasoline Puzzle? Evidence from a Pooled Panel Threshold Analysis of the EU” *Energy Economics*, forthcoming (with C. Chen and M. Polemis).

(128) "The effects of markets, uncertainty and search intensity on bitcoin returns" *International Review of Financial Analysis*, forthcoming (with T. Panagiotidis and O. Vravosinos)

(127) "Sensitivity of university rankings: Implications of stochastic dominance efficiency analysis" *Education Economics*, forthcoming (with J. Milla and M. Pinar).

(126) "Does Competition Prevent Industrial Pollution? Evidence from a Panel Threshold Model" *Business Strategy and The Environment*, 2019, 28 (1), 98-110 (with M. Polemis)

(125) "Spatial dependence in the residential Canadian housing market" *Journal of Real Estate Finance and Economics*, 2019, 58 (2), 223-263 (with Y. Zhang and Y. Sun).

(124) “On the determinants of bitcoin returns: A LASSO approach” *Finance Research Letters*, 2018, 27, 235-240.(with T. Panagiotidis and O. Vravosinos)

(123) "Detecting Convergence Clubs" *Macroeconomic Dynamics*, forthcoming (with Fuat C. Beylunioglu E. Yazgan).

(122) "Taming the SO₂ and NO_x emissions: evidence from a SUR model for the US", *Letters in Spatial and Resource Sciences*, 2018, 11, 95–104 (with M. Polemis).

(121) "Greenhouse Emissions and Productivity Growth" *Journal of Risk and Financial Management*, 2018, 11(3),1-14(with P. Kalaitzidakis and T. Muneas).

(120) “Identification of Common Factors in Panel Data Growth Models” *Economics Letters*, 2018, 168, 94-97 (with Pinar Deniz and Ege Yazgan)

(119) "Regime Switching with Structural Breaks in Output Convergence" *Studies in Nonlinear Dynamics and Econometrics*, forthcoming (with Fuat C. Beylunioglu and Ege Yazgan)

- (118) "On the examination of non-linear relationship between market structure and performance in the US manufacturing industry" *Economics Letters*, 2018, 164, 1-4 (with C. Chen and M. Polemis).
- (117) "Quantile forecast combination using stochastic dominance" *Empirical Economics*, 2018, 55 (4), 1717-1755 (with M. Pinar and E. Yazgan)
- (116) "Persistence in Convergence and Club Formation" *Bulletin of Economic Research*, 2018, 70, 2, 119-138 (with H. Ozkan and E. Yazgan).
- (115) "Testing for the implicit weights of the dimensions of the Human Development Index using stochastic dominance", *Economics Letters*, 2017, 161(C), 38-42.(with M. Pinar and N. Topaloglou).
- (114) "Detecting Capital Market Convergence Clubs" *Studies in Nonlinear Dynamics and Econometrics*, 2017, 21,3, 1-14 (with Fuat C. Beylunioglu and Ege Yazgan).
- (113) "Analysis of the Seeds of the Debt Crisis in Europe", *The European Journal of Finance*, 2017, 23:15, 1589-1610 (with H. Yener and E. Yazgan).
- (112) "A multivariate stochastic volatility model applied to a panel of a panel of S&P500 stocks in different industries" *International Review of Finance*, 2017, 17, 3, 2017, 479-490 (with Selin Ozturk).
- (111) "Markov regime switching in mean and in fractional integration parameter" *Communications in Statistics - Simulation and Computation*, 2017, 46,9, 6974-6981 (with H. Ozkan and E. Yazgan).
- (110) "Air and water pollution over time and industries with stochastic dominance" *Stochastic Environmental Research and Risk Assessment*, 2017, 31, 1389-1408 (with E. Agliardi and M. Pinar).
- (109) "Electricity sector performance: A panel threshold analysis" *The Energy Journal*, 2017, 38, 3, 141-158 (with M. Polemis).
- (108) "Structural Threshold Regression" *Econometric Theory*, 2016, 32, 4, 827-860 (with A. Kourtellos and C.M. Tan)
- (107) "Does market structure affect labour productivity and wages? Evidence from a smooth coefficient semiparametric panel model" *Economics Letters*, 2015, 137, 182-186. (with M. Polemis).
- (106) "The business cycle human capital accumulation nexus and its effect on hours worked volatility" *Journal of Economic Dynamics and Control*, 2015, 51, 356-377 (with Diana Alessandrini and Steve Kosempel)

- (105) "Grades, Aspirations and Post-Secondary Education Outcomes", *Canadian Journal of Higher Education*, 2015, 45, 1, 48-82 (with Louis N. Christofides, Michael Hoy and Joniada Milla)
- (104) "An environmental degradation index based on stochastic dominance" *Empirical Economics*, 2015, 48, 439-459 (with E. Agliardi and M. Pinar)
- (103) "Measuring human development in MENA region" *Emerging Markets Finance and Trade*, 2015, 51, 179-1192 (with M. Pinar and E. Yazgan).
- (102) "The Role of Foreign Direct Investment (FDI) in a Dualistic Growth Framework: An Application of Smooth Coefficient Semi-parametric Approach" *Borsa Istanbul Review*, 2014, 14, 3, 133-144 (with. Z. Aurangzeb)
- (101) "Testing for structural breaks with local smoothers: A simulation study" *Economics Letters*, 2014, 125, 119-122.(with S. Öztürk)
- (100) "A sovereign risk index for the Eurozone based on stochastic dominance" *Finance Research Letters*, 2014, 11, 4, 375-384 (with E Agliardi, and M. Pinar).
- (99) "An Empirical Estimation of the Underground Economy in Ghana" *Economics Research International*, 2014, vol. 2014, Article ID 891237, 14 pages (with E. Asiedu).
- (98) "Persistence in Convergence" *Macroeconomic Dynamics*, 2014, 18, 4, 753-782. (with E. Yazgan).
- (97) "Empirical likelihood-based inference for the generalized entropy class of inequality measures" *Economics Letters*, 2014, 123/1, 54-57 (with T. Mehdi)
- (96) "Persistence in Real Exchange Rate Convergence" *Studies in Nonlinear Dynamics and Econometrics*, 2014, 18, 1, 73-88 (with E. Yazgan)
- (95) "Non-Monotonicity of Fertility in Human Capital Accumulation and Economic Growth" *Journal of Macroeconomics*, 2013, 38, Part A, 44-59 (with S. Boikos and A. Bucci)
- (94) "The Effect of Public Debt on Growth in Multiple Regimes" *Journal of Macroeconomics*, 2013, 38, Part A, 35-43 (with A. Kourtellis and C.M. Tan)
- (93) "Measuring Human Development: A Stochastic Dominance Approach" *Journal of Economic Growth*, 2013, 18, 69-108 (with M. Pinar and N. Topaloglou).
- (92) "Love thy Neighbor, Love thy Kin: Trust and Cultural Biases in the Eurovision Song Contest" *Ekonomia*, 2012, 22-44 (with S. Clerides)

(91) "Testing for Bivariate Stochastic Dominance using Inequality Restrictions" *Economics Letters*, 2012, 115, 60-62 (with B. Thompson).

(90) "A new country risk index for emerging markets: a stochastic dominance approach" *Journal of Empirical Finance*, 2012, 19, 5, 741-761 (with E. Agliardi, R. Agliardi, M. Pinar and N. Topaloglou)

(89) "Are Aid Flows Excessive or Insufficient? Estimating the Growth Impact of Aid in Threshold regressions" *Scottish Journal of Political Economy*, 2012, 59, 3, 298-315 (with S. Kalyvitis and I. Vlachaki).

(88) "Economic Policies and the Impact of Natural Disasters on Economic Growth: A Threshold Regression Approach" *Economics Bulletin*, 2011, 32, 1, 229-241. (with Zeb Aurangzeb)

(87) "Growth and the Pollution Convergence Hypothesis: a Nonparametric Approach", *Journal of Environmental Economics and Management*, 2011, 62 , 199-214 (with C. Ordas and S. Valente).

(86) "The Finance Growth Empirical Nexus: An Empirical Likelihood Estimation of a Dynamic Panel Data Model" *Review of Economic Analysis*, 2011, 3,2, 129-148 (with U. Oguzoglu).

(85) "An Updated Ranking of Economic Journals" *Canadian Journal of Economics*, 2011, 44,4, 1525-1538 (with P. Kalaitzidakis, T. Mamuneas).

(84) "Product Line Pricing in a Vertically Differentiated Oligopoly", *Canadian Journal of Economics*, 2011, 44, 3, 907-929 (with G. Deltas and E. Zacharias).

(83) "The Effect of Information Technology and Human Capital on Economic Growth" *Macroeconomic Dynamics*, 2011, 15, 5, 595-615. (with E. Ketteni, T. Mamuneas).

(82) "Estimates of Technology and Convergence: Simulation Results", *Ekonomia*, 2010, 13, 97-108 (with G. Wells).

(81) "Do Institutions rule? The Role of Heterogeneity in the institutions vs. Geography debate" *Economics Bulletin*, 2010, 30, 3, 1710-1719 (with A. Kourtellis, C-M. Tan).

(80) "Foreign Direct Investment, Human Capital and Nonlinearities in Economic Growth" *Journal of Macroeconomics*, 2010, 32, 858-871 (with K. Kotaridi).

(79) "Information-Theoretic Distribution Test with Application to Normality" *Econometric Reviews*, 2010, 29, 3, 307-329 (with X. Wu).

- (78) "The Evolution of the Conditional Joint Distribution of Life Expectancy and per capita Income Growth" *Advances in Econometrics, Vol. 24: Nonparametric Methods, 2009, 171-191* (with B. Thompson and X. Wu)
- (77) "Measuring the Effect of Human Capital on the Economic Growth in Pakistan: Some Causality and Robustness Results" *International Economic Journal, 2008, 22, 3, 345-359* (with A. Aurangzeb)
- (76) "The absolute health income hypothesis revisited: A semiparametric quantile regression approach" *Empirical Economics, 2008, 35, 2, 395-412* (with Y. Sun).
- (75) "The Identification and Measurement of Poverty" *Journal of Current Issues in Finance, Business and Economics, 2008, 2,1, 1-25* (with B. Thompson).
- (74) "Demographic vs Expenditure Flexibility in Engel Curves" *Empirical Economics, 2008, 34, 257-271* (with P. Lyssiotou and P. Pashardes).
- (73) "Nonlinearities in economic Growth: A Semiparametric Approach applied to Information Technology Data" *Journal of Macroeconomics, 2007, 29, 555-568* (with E. Ketteni and T. Mamuneas).
- (72) "An application of local maximum likelihood estimation in estimating the CAPM" *Mathematical and Computer Modeling, 2007, 46, 138-150* (with B. Kayahan)
- (71) "Financial Development and Economic Growth: Is the Finance-Growth Relationship Nonlinear?" *Economics Bulletin, 2007, 15,14, 1-12* (with E. Ketteni, T. Mamuneas and A. Savvides).
- (70) "Testing for Shape Invariance of Semiparametric Equivalence Scales" *Economics Bulletin, 2007, 4, 21, 1-11.* (with D. Wang).
- (69) "An Algorithm for Censored Quantile Regressions" *Economics Bulletin, 2007, 3, 1, 1-9* (with D. Wang).
- (68) "Growth and Convergence: A Profile of distribution Dynamics and Mobility" *Journal of Econometrics, 2007, 483-508* (with E. Maasoumi and J. Racine).
- (67) "Semiparametric Efficient Adaptive Estimation of Asymmetric Garch Models" *Journal of Econometrics, 2006, 133, 373-386* (with Y. Sun).
- (66) "Estimates of Semiparametric Equivalence Scales" *Journal of Applied Econometrics, 2006, 21, 629-639* (with Y. Sun and D. Wang)

- (65) "Intertemporal Pricing and Price Discrimination: A Semiparametric Hedonic Analysis of the Personal Computer Market" *Journal of Applied Econometrics*, 2006, 21, 371-386 (with E. Zacharias).
- (64) "Economic Development and the Return to Human Capital: A Smooth Coefficient Semiparametric Approach" *Journal of Applied Econometrics*, 2006, 21, 111-132 (with T. Mamuneas and A. Savvides) .
- (63) "Adaptive Estimation via the Maximum Entropy Densities" *The Econometrics Journal*, 2005, 8, 352-366 (with X. Wu).
- (62) "Bootstrap and Pretest J-type Non-nested Tests for Orthogonal Regression Models: Some Monte Carlo Evidence" *Journal of Quantitative Economics*, 2005, 3, 2, 82-97 (with L. Michelis and L. Yang).
- (61) "Short-run and Long-run Effects of Exchange Rate Volatility of Exports: A Case Study for Pakistan" *International Journal of Business and Economics*, 2005, 4, 209-222 (with A. Aurangzeb and A. Mohammad).
- (60) "Financial Intermediation and Growth: Some Robustness Results" *Economics Letters*, 2005, 88, 306-312 (with B. McCaig).
- (59) "Estimates of the Black Economy based on Consumer Demand Approaches" *The Economic Journal*, 2004, 114, 622-640 (with P. Lyssiotou and P. Pashardes)
- (58) "Research Spillovers Among Academic Institutions: Europe and North America" *Economics of Education Review*, 2004, 23, 191-202 (with P. Kalaitzidakis and T. Mamuneas)
- (57) "Rankings of Academic Journals and Institutions in Economics" *Journal of the European Economic Association*, 2003, 1, 1346-1366 (with P. Kalaitzidakis and T. Mamuneas)
- (56) "The Environmental Kuznets Curve: Real Progress or Misspecified Models" *The Review of Economics and Statistics*, 2003, 85, 1038-1047 (with J. List and D. Millimet)
- (55) "Wage Rigidity in Canadian Collective Bargaining Agreements" *Industrial Labor Relations Review*, 2003, 56, 429-448 (with L. Christofides).
- (54) "Testing Serial Correlation in Semiparametric Time Series Models" *Journal of Time Series Analysis*, 2003, 24, 311-335 (with D. Li).
- (53) "Intra-Day Features of Realized Volatility: Evidence from an Emerging Market" *International Journal of Business and Economics*, 2002, 1, 17-24 (with B. Saltoglu and B. Kayahan).

(52) "Nesting Quadratic Logarithmic demand Systems" *Economics Letters*, 2002, 76, 369-374 (with P. Lyssiotou and P. Pashardes).

(51) "The Partially Linear Regression Model: Monte Carlo Evidence from the Projection Pursuit Regression Approach" *Economics Letters*, 2002, 75, 11-16 (with D. Li).

(50) "Age Effects on Consumer Demand: An Additive Partially Linear Regression Model" *Canadian Journal of Economics*, 2002, 35, 153-165 (with P. Lyssiotou and P. Pashardes).

(49) "The Symmetry of Wage-Change Distribution: Survey and Contract Data" *Empirical Economics*, 2002, 4, 705-723 (with L. Christofides).

(48) "Specification and Sensitivity Analysis of Cross-Country Growth Regressions" *Empirical Economics*, 2002, 4, 645-656 (with P. Kalaitzidakis and T. Mamuneas).

(47) "Double Kernel Non-parametric Estimation in Semiparametric Econometric Models" *Journal of Nonparametric Statistics*, 2001, 13, 883-906 (with B. Yan).

(46) "Measures of Human Capital and Nonlinearities in Economic Growth" *Journal of Economic Growth*, 2001, 6, 229-254. (with P. Kalaitzidakis, T. Mamuneas and A. Savvides).

(45) "A Non-Parametric Test of the Symmetry of PSID Wage-Change Distributions" *Economics Letters*, 2001, 71, 363-368 (with L. Christofides).

(44) "A Consistent Model Specification Test for a Regression Function Based on Nonparametric Wavelet Estimation" *Econometric Reviews*, 2001, 20, 1, 41-60 (with Y. Sun).

(43) "Income Inequality and Economic Development: Evidence from the Threshold Regression Model" *Economics Letters*, 2000, 69, 207-212 (with A. Savvides).

(42) "Nonparametric Model Check Based on Local Polynomial Fitting," *Statistics and Probability Letters*, 2000, 48, 4, 327-334 (with Z. Liu and Q. Li).

(41) "Nonlinear Sensitivity Analysis of Cross Country Growth Regressions," *Canadian Journal of Economics*, 2000, 33, 3, 604-617 (with P. Kalaitzidakis and T. Mamuneas).

(40) "Testing for Asymmetric Pricing in the Canadian Gasoline Market," *Energy Economics*, 2000, 22, 3, 349-368 (with R. Godby, A. Lintner and B. Wandschneider).

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