

CURRICULUM VITAE

Jan Kmenta

ADDRESS:

Department of Economics
The University of Michigan
Ann Arbor, Michigan 48109 U.S.A.
E-Mail: KmentaJan@aol.com

EDUCATION AND DEGREES:

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"

University of Sydney 1952-55

Major: Economics

Minor: Statistics

Degree: Bachelor of Economics (1st Class Honors), 1955

Czech University of Technology in Prague 1947-49

Major: Statistics

ACADEMIC POSITIONS:

Current Position

1993-present: Professor Emeritus of Economics and Statistics, University of Michigan

1993-present: Visiting Professor and Scholar in Residence, CERGE, Charles
University, Prague

Past Positions

1973-93 Professor of Economics and Statistics, University of Michigan

1968-73 Professor, Michigan State University

1965-68 Associate Professor, Michigan State University

1964-65 Assistant Professor, University of Wisconsin

1963-64 Research Associate, Social Systems Research Institute, University of
Wisconsin

1962-63 Acting Assistant Professor, Stanford University

1960-62 Lecturer (1960-62) and Senior Lecturer (1962), University of Sydney
 1959-60 Lecturer, University of New South Wales
 1958-59 Teaching Assistant, Stanford University
 1957-58 Research Assistant to Professor Arrow, Stanford University
 1956-57 Lecturer, University of New South Wales
 1955-56 Teaching Fellow, University of Sydney

Visiting Positions

1993-1998 Visiting Professor, Economics Institute, University of Colorado (Summer Terms)
 1992 Visiting Professor, University of Saarland, Germany (Summer Semester)
 1990 Visiting Professor, University of Saarland, Germany (Summer Semester)
 1989 Visiting Professor, University of Saarland, Germany (Summer Semester)
 1987-88 Fellow, Netherlands Institute for Advanced Studies
 1986 Visiting Professor, University of Saarland, Germany (June and July)
 1986 Distinguished Visiting Professor, University of Alberta, Canada (May)
 1985 Visiting Professor, University of Saarland, Germany (Summer Semester)
 1984 Visiting Professor, University of Saarland, Germany (Summer Semester)
 1979-80 Visiting Professor, University of Bonn, Germany
 1979 Visiting Professor, University of New South Wales, Australia (July-August)
 1973 Visiting Professor, University of North Carolina (Winter Semester)
 1971-72 Visiting Professor, University of Bonn, Germany

ADMINISTRATIVE ASSIGNMENTS:

2011-present: Scientific Committee of the Institute for Study of Totalitarian Regimes in the Czech Republic
 1993 - present: ESC, Executive and Supervisory Committee, CERGE-EI
 2000 - 2004 Global Development Network, Governing Body
 1988 Organizer, "Symposium on Latent Variables" (sponsored by the Netherlands Institute for Advanced Study) Wassenaar, The Netherlands, May 13
 1984-1988 Member, National Research Council Panel on Research on Tax Compliance.
 1978 Organizer, "Conference on Macro-econometric Models" (sponsored by the National Science Foundation), Ann Arbor
 June 1977 Co-organizer, "Conference on Evaluation of Econometric Models" (sponsored by National Bureau of Economic Research), Ann Arbor
 1965-73 Director, Workshop on Econometrics and Mathematical Economics, Michigan State University

AWARDS AND PRIZES:

NEURON, Award for Lifetime Achievement in Economics
(Karel Janecek Foundation 2010)
Czech Economic Society Medal for Lifetime
Contribution to Economic education 2006
Karel English Medal of the Czech Academy of Sciences, 1998
Royal Economic Society Lecturer, University of Leicester, May 1993
Michigan Economic Society Best Professor Award, 1989, 1991
Alexander von Humboldt Foundation Award-Reinvitation, Summer 1989
University of California Giannini Lecturer, 1987
Alexander von Humboldt Foundation Award for Senior U.S. Scientists, 1979-80
Michigan State University Economics Faculty Award, 1966-67 and 1969-70
Fulbright Exchange Scholar, New South Wales Selection for Study in U.S.A., 1957-59
New South Wales Statistical Society Prize at Graduation, 1955

ACADEMIC HONORS AND ASSIGNMENTS:

Honorary Doctorate, University of Saarland, Germany (1989)
Fellow of the Netherlands Institute for Advanced Study, Wassenaar (since 1987)
Editorial Board, Statistische Hefte/Statistical Papers (1984- 1992)
Associate Editor, Metrika (1981-1985)
Fellow of the Econometric Society (since 1980)
Associate Editor, Review of Economics and Statistics (1975-1992)
Associate Book Review Editor, Journal of the American Statistical Association
(1973-1992)
Associate Editor, Journal of the American Statistical Association
(1973-1979 and 1985-1992)
Ranked as 40th among all economists ranked by the total number of citations,
1971-1989
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.
Fellow of the American Statistical Association (since 1970)

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

PARTICIPATION AT MEETINGS OF PROFESSIONAL SOCIETIES:

Czech Economic Society, November 2000 (keynote speaker)
Czechoslovak Society of Arts and Sciences in America, August 2000 (paper presentation)
International Symposium on New Institutional Economics, June 1999 (discussant)
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)
Czech and Slovak Section of The Econometric Society, April 1993 (paper presentation)
Czechoslovak Society of Arts and Sciences in America, June 1992 (paper presentation)
Econometric Society, January 1992 (paper presentation)
Czechoslovak Society of Arts and Sciences in America, October 1990 (chairman of a panel session)
6th World Congress of the Econometric Society, August 1990 (paper presentation)
6th Symposium on New Institutional Economics, June 1988 (discussant)
Symposium on Latent Variables, Netherlands Institute for Advanced Study, May 1988 (organizer, paper presentation)
Economic Modeling Conference, Amsterdam, October 1987 (discussant)
4th Symposium on New Institutional Economics, June 1986 (discussant)
Econometric Society, December 1985 (paper presentation, chairman of a session)
5th World Congress of the Econometric Society, August 1985 (paper presentation, chairman of a session)
Czechoslovak Society of Arts and Sciences in America, October 1984 (paper presentation)
Econometric Society European Meetings, September 1983 (discussant, chairman of a session)
Econometric Society, December 1982 (discussant, chairman of a session).
American Economic Association, December 1981 (chairman of a panel session)
Econometric Society European Meetings, September 1981 (paper presentation, chairman of a session)
4th World Congress of the Econometric Society, September 1980 (paper presentation, chairman of a session)
German Statistical Society -- Empirical Economics Section, May 1980 (paper presentation)
Stockholm School of Economics Symposium on Econometric Methods, May 1980 (paper presentation)
German Society for Social Policy -- Econometrics Section, March 1980 (paper presentation)
Econometric Society European Meetings, September 1979 (paper presentation, chairman of a session)
Econometric Society, August 1978 (discussant, chairman of a session)
Econometric Society, December 1975 (panel discussant)
Econometric Society, December 1974 (paper presentation, chairman of a session)
Econometric Society, December 1972 (panel discussant, chairman of a session)

Econometric Society European Meetings, September 1971 (discussant, chairman of a session)
Southern Economic Association, November 1970 (member of the program committee, chairman of a session)
Econometric Society, December 1968 (paper presentation, chairman of a session)
Econometric Society, December 1967 (paper presentation)
Michigan Academy of Science, April 1966 (chairman of a session)
Econometric Society, December 1965 (paper presentation)
Econometric Society, December 1964 (paper presentation)
Econometric Society, December 1963 (paper presentation)
Australian Statistical Society, April 1962 (paper presentation)

BIBLIOGRAPHY OF PUBLICATIONS:

Books

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

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, 1997).

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

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

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).

Selected Publications

"Econometrics: A Failed Science?" in Miodrag Lovric (ed.) *International Encyclopedia of Statistical Science* (Springer Verlag, 2010)

"The ET Interview: Professor Jan Kmenta" (interviewed by John Lodewijks), *Econometric Theory* 21 (June 2005), 621-645.

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

"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.

"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).

"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.

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

"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.

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

"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.

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

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

"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.

"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.

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

"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).

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

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

"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.

Recent Book Reviews

Trade and Poverty: When the Third World Fell Behind by Jeffrey G. Williamson, *Business Economics* 47 (April 2012), 84-85.

Mostly Harmless Econometrics: An Empiricist's Companion, by Joshua D. Angrist and Jorn-Steffen Pischke, *Business Economics* 45 (January 2010), 75-76.

Financial Econometrics by Christian Gourieroux and Joann Jasiak, *Business Economics* 37 (April 2002), 69-70.

Non-Linear Time Series Models in Empirical Finance by Philip H. Franses and Dick van Dijk, *Business Economics* 36 (April 2001), 62-64.