

Curriculum Vitae
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Francis Vella

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Education

Bachelor of Economics (Honors): University of Sydney 1983.
Master of Economics: Australian National University 1985.
Ph.D, Economics: University of Rochester 1990. Dissertation Title: *Estimating and Testing of Simultaneous Equations Models in Labor Economics*

Professional Appointments

Edmond Villani Chair in Economics, Department of Economics, Georgetown University, 2005-present
Honorary Professor, Department of Business and Economic Statistics, Monash University, 2009-present
Professor, Department of Economics, European University Institute, 2001-2005
Visiting Associate Professor, Department of Economics, New York University, 1999-2001.
Associate Professor, Department of Economics, Rutgers University, July 1997-2001.
International Research Associate, Institute of Fiscal Studies, London, November 1996-present.
Assistant Professor, Department of Economics, Rice University, July 1990-June 1997.

Awards and Honors

Best paper in the *Economic Record* in 2004 for “Auction Price Anomalies: Evidence from Australian Wool Auctions”, *Economic Record*, 2004, 80, pp 271-288 (Joint with C.Jones and F.Menezes).
Invited Lecturer- IZA Labor Economics Summer School 2005
Distinguished Visitor- Department of Economics, Brown University 2003
Distinguished Author- Journal of Applied Econometrics 2009

Professional Activities

Associate Editor- *Empirical Economics* 2001-present ,
 Associate Editor-*Economics Bulletin* 2002-present,
 Associate Editor-*B.E. Journals of Economic Analysis & Economic Policy* 2005-present,
 Associate Editor-*Journal of Applied Econometrics* 2009-present
 Associate Editor-*Journal of Econometric Methods*—2010-present

Selected Journal Articles

- “Generating Conditional Expectations from Models with Sample Selectivity Bias,” *Economics Letters*, 1988 Vol 28 No.1 pp. 97-103.
- “Diagnostic Tests for Models Based on Individual Data: A Survey,” *Journal of Applied Econometrics*, 1989 Vol 4 S29-S60 (Joint with A.Pagan).
- “Estimating Electricity Demand: The Cost of Linearising the Budget Constraint” *Review of Economics and Statistics*, 1992, Vol 2 pp 350-354 (Joint with R.Maddock and E.Castano).
- “Electoral Redistricting and Endogenous Partisan Control,” *Political Analysis*, 1992 Vol 3 pp 155-171 (Joint with S.Jackman).
- “Simple Tests for Sample Selection Bias in Censored and Discrete Choice Models,” *Journal of Applied Econometrics*, 1992 Vol 7, pp 413-421.
- “A Simple Estimator for Simultaneous Models with Censored Endogenous Regressors,” *International Economic Review*, 1993 Vol. 34 pp 441-457.
- “Gender Roles, Occupational Choice and Gender Wage Differentials,” *Economic Record*, 1993, Vol 69 pp 382-92.
- “Non-Wage Benefits in a Simultaneous Model of Hours and Wages: Labor Supply Functions for Young Females,” *Journal of Labor Economics*, 1993 Vol 11 704-723.
- “Gender Roles and Human Capital Investment; The Relationship between Traditional Attitudes and Female Labor Market Performance,” *Economica*, 1994 Vol 61, pp191-211.
- “The Wage Hours Profile for Young Australians: How Meaningful are Labor Supply Functions Estimated from Micro Data?” *Australian Economic Papers*, 1995 Vol 34 pp 50-61 (Joint with A.D.Hall).
- “Selection Bias and Human Capital Investment: Estimating the Rates of Return to Education for Young Males,” *Labour Economics*, 1996 Vol 3 pp 197-219 (Joint with R.G.Gregory)
- “Monte Carlo Evidence on the Robustness of Conditional Moment Tests in Probit and Tobit Models,” *Econometric Reviews*, 1997, Vol 16 pp 69-92 (Joint with C.Skeels).
- “Whose Wages Do Unions Raise? A Dynamic Model of Unionism and Wage Rate Determination for Young Men,” *Journal of Applied Econometrics*, 1998 Vol. 13 pp 163-183 (Joint with Marno Verbeek).
- “Simple Inference in Multinomial and Ordered Logit,” *Econometric Reviews*, 1998 Vol 17 pp 289-299 (Joint with D.Crawford and R.Pollak).

- “Estimating models with sample selection bias: A survey,” *Journal of Human Resources*, 1998, Vol 33 pp 127-169.
- “Do Catholic Schools make a Difference? Evidence from Australia,” *Journal of Human Resources*, 1999, Vol 34 pp 208-224.
- “Two-step estimation of panel data models with censored endogenous variables and selection bias,” *Journal of Econometrics*, 1999 Vol. 90 pp 239-263 (Joint with M.Verbeek) reprinted in *Recent Developments in the Econometrics of Panel Data* edited by Badi H. Baltagi and George Sumney, Edward Elgar Publishing, UK.(2002)
- “A Monte Carlo investigation of the sampling behavior of conditional moment tests in Tobit and Probit models,” *Journal of Econometrics*, 1999 Vol 92 pp 275-294 (Joint with C.Skeels).
- “Nonparametric Estimation of Triangular Simultaneous Equation Models,” *Econometrica*, 1999, Vol 67 pp 565-603 (Joint with W. Newey and J. Powell).
- “Evaluating the Impact of Educational Expansion on Occupational Attainment,” *Australian Economic Papers*, 1999 Vol 38 pp 310-327 (Joint with Tom Karmel).
- “Estimating and Interpreting Models with Endogenous Treatment Effects,” *Journal of Economics and Business Statistics*, 1999 Vol. 17 pp 473-478 (Joint with M.Verbeek).
- “Estimating the Returns to Education for Australian Youth via Rank-Order Instrumental Variables,” *Labour Economics*, 1999 Vol 6 pp 491-507 (Joint with S.Rummery and M.Verbeek).
- “Non-parametric Estimation of Sample Selection Models” *Review of Economic Studies* , 2003, Vol 70, pp 33-58 (Joint with M.Das and W.Newey).
- “Auction Price Anomalies: Evidence from Australian Wool Auctions”, *Economic Record*, 2004, Vol 80, pp 271-288 (Joint with C.Jones and F.Menezes).
- “Estimation of Dynamic Models from Series of Repeated Cross Sections” *Journal of Econometrics*, 2005, Vol 127 pp 83-102 (Joint with M.Verbeek).
- “The Expansion of College Education in the United States: Is there Evidence of Declining Cohort Quality?” *Economic Inquiry*, 2005, Vol 43, pp 303-315 (Joint with C.Juhn and D.Kim).
- “A Semiparametric Estimator for Censored Selection Models with Endogeneity” *Journal of Econometrics*, 2006, Vol 130, pp 235-252 (Joint with M.J.Lee).
- “Macroeconomic Conditions and the Distribution of Income in Spain” *Review of Labour Economics and Industrial Relations* (2008) Vol 22, 3, pp 383-410 (Joint with Lidia Farre)
- A Semiparametric Model for Binary Response and Continuous Outcomes Under Index Heteroscedasticity *Journal of Applied Econometrics* (2009) Vol 24, 735-762 , (joint with Roger Klein)
- “Estimating the Returns to Endogenous Schooling Decisions via Conditional Second Moments” *Journal of Human Resources*, (2009) Vol 44 1047-1065 (joint with Roger Klein)

“Estimating a Class of Triangular Simultaneous Equations Models Without Exclusion Restrictions” *Journal of Econometrics*, (2010) Vol 154 154-164 (joint with Roger Klein)

“Subjective Health Assessments and Active Labor Market Participation of Older Men: Evidence from a Semiparametric Binary Choice Model with Non Additive Correlated Individual Specific Effects” (joint with Roger Klein and Juergen Maurer), “*Review of Economics and Statistics*” forthcoming

“A Parametric Control Function Approach to Estimating the Returns to Schooling in the Absence of Exclusion Restrictions: An Application to the NLSY” forthcoming in special issue on the Estimation of Treatment Effects in *Empirical Economics*

Chapters in Books

“Are We Over-Educating Young Australians: Human Capital Investment and Self-Selection” (Joint with R.G.Gregory), in *Youth in the Eighties*, edited by R.G.Gregory and T.Karmel, Center for Economic Policy Research, Canberra, (1992) pp 125-151.

“Self-Discrimination and Human Capital Investment: The Relationship Between Gender Roles and Female Labor Market Performance” in *Youth in the Eighties*, edited by R.G.Gregory and T.Karmel, Center for Economic Policy Research, Canberra, (1992) pp 152-178.

“Real Wages, Employment and Wage Dispersion in US and Australian Labour Markets” (Joint with R.G.Gregory), *Differences and Changes in Wage Structures*, edited by R.Freeman and L.Katz, Chicago, University of Chicago Press, (1995) pp 205-226.

“Attrition, Sample Selection and Censored Regressions in Panel Data” (Joint with B. Honore and M.Verbeek), *The Econometrics of Panel Data* edited L. Matyas and P. Sevestre , forthcoming.

“Selection Bias” *International Encyclopedia of the Social Sciences*, 2nd Edition (2008)

Papers Under Review

“Bias Corrections for Two Step Fixed Effects Estimators” (joint with Ivan Fernandez-Val). IZA working paper 2690 (Third Round *Journal of Econometrics*).

“The Intergenerational Transmission of Gender Role Attitudes and its Implications for Female Labor Force Participation” (joint with Lidia Farre). IZA working paper 2802.

“Immigrant Networks and their Implications for Occupational Choice and Wages” (joint with Krishna Patel) IZA working paper 3217

“Does Increasing Parent’s Schooling Raise the Schooling of the Next Generation? Evidence Based on Conditional Second Moments” (joint with Roger Klein and Lidia Farre). IZA working paper 3967

Papers in Progress

- “Occupational Mobility and Employment Reallocation: Evidence from the NLSY” (Joint with G.Moscarini)
- “Aggregate Worker Reallocation and Occupational Mobility in the US:1976-2000” (Joint with G.Moscarini)
- “Rank order as an instrumental variable” (Joint with Marno Verbeek)
- “Identification and Estimation of the Heteroskedastic Sample Selection Model” (Joint with R.Klein).
- “Semi-Parametric Estimation of Supply and Demand for Credit Among US Households,” (joint with Charles Grant).
- “Semi-Parametric Estimation of Non Separable Triangular Systems” (joint with W.Newey)
- “Bias Corrections for Panel Data Models with Interactive time and individual effects in the presence of individual specific slope parameters” (joint with Ivan Fernandez-Val)
- “Semi-Parametric Estimation of Sample Selection Models with Binary Selection Rules and Binary Outcomes” (joint with Roger Klein and Chan Shen)
- “Triangular Semiparametric Models Featuring Two Dependent Endogenous Binary Outcomes “ (joint with Roger Klein and Chan Shen)