

**Jason Abrevaya**  
**May 2023**

The University of Texas at Austin  
Department of Economics

e-mail: [abrevaya@austin.utexas.edu](mailto:abrevaya@austin.utexas.edu)

**Education**

Massachusetts Institute of Technology, Ph.D. (Economics), 1996

Harvard University, A.B. (Applied Mathematics and Economics), summa cum laude, 1992

**Employment**

Professor, University of Texas, Department of Economics, August 2007 – present

Associate Department Chair, September 2021 – present

Department Chair, September 2011 – August 2021

Murray S. Johnson Chair in Economics, September 2015 – present

PhD Graduate Advisor, September 2009 – August 2011

Research Associate, University of Texas, Population Research Center, 2008 – present

Faculty Associate, University of Texas, Department of Statistics and Data Sciences,  
2014 – present

Associate Professor, Purdue University, Department of Economics, July 2002 – August 2007

Director of Graduate Studies and Area Coordinator, July 2005 – June 2007

Associate Professor, University of Chicago Grad. School of Business, July 2000 – June 2002

Visiting Associate Professor, Fall 2002 and Spring 2004

Assistant Professor, University of Chicago Grad. School of Business, July 1996 – June 2000

**Courses Taught**

Econometrics I (Ph.D.), Microeconometrics (Ph.D.), Advanced Econometrics (Ph.D.), Panel Data Econometrics (Ph.D.), Econometrics (M.A.), Applied Regression Analysis (MBA), Business Statistics (MBA), Business and Economics of the Sports Industry (MBA), Economic Statistics (undergraduate), Introduction to Econometrics (undergraduate), Advanced Econometrics (undergraduate), Hazard/Duration Modeling (graduate short course), Introduction to Microeconomics (undergraduate)

**Honors and Grants**

Fellow of the International Association for Applied Econometrics (IAAE), elected 2021

IC2 Institute of The University of Texas at Austin, June 2019 – August 2022  
(Project title: “Innovation and Entrepreneurial Ecosystems in Rural and Small City Environments”, co-PI with Junfeng Jiao)

National Science Foundation grant (SES-0921208), July 2009 – June 2012  
(Project title: “Empirical approaches using correlated random effects models”)

Robert Wood Johnson Foundation, September 2005 – August 2008  
(Project title: “The effectiveness of cigarette taxation in deterring smoking during subsequent pregnancies”)

National Science Foundation grant (SES-0451660), July 2005 – June 2007  
(Project title: “Topics in bootstrapping and estimation for semiparametric econometric models”)

University Faculty Scholar, Purdue University, 2005 – 2007

Honeywell Research Award, Purdue University, Krannert School of Management, 2005

Kinley Trust Grant, Purdue University, 2004 – 2005  
(Project title: “The effectiveness of cigarette taxation for reducing smoking during pregnancy and improving birth outcomes”)

John & Mary Willis Young Faculty Scholar, Purdue University, Krannert School of Management, 2002 – 2003

National Science Foundation grant (SES-9986298), July 2000 – June 2002  
(Project title: “Testing for curvature in economic applications”)

IBM Corporation Scholar, University of Chicago GSB, 2000 – 2001

National Science Foundation grant (SBR-9730155), April 1998 – March 1999  
(Project Title: “Rank estimation of econometric models”)

Zellner Thesis Award in Business and Economic Statistics, honorable mention, 1997

National Science Foundation Graduate Fellowship, 1992 – 1995

Phi Beta Kappa (“Junior 12”), Harvard University, 1991

## **Publications**

Estimation of treatment effects under endogenous heteroskedasticity (with Haiqing Xu), 2023, *Journal of Econometrics*, 234: 451-478.

Partial effects in non-linear panel data models with correlated random effects (with Yu-Chin Hsu), 2021, *Econometrics Journal*, 24: 519-535.

- Interval censored regression with fixed effects (with Chris Muris), 2020, *Journal of Applied Econometrics*, 35: 198-216.
- Missing dependent variables in fixed-effects models, 2019, *Journal of Econometrics*, 211: 151-165.
- Examination of universal purchase programs as a driver of vaccine uptake among US States, 1995-2014 (with Karen Mulligan, Julia T. Snider, Phyllis Arthur, Gregory Frank, Mahlet Tebeka, and Amy Walker), 2018, *Vaccine*, 36: 4032-4038.
- A GMM approach for dealing with missing data on regressors (with Stephen Donald), 2017, *Review of Economics and Statistics*, 99: 657-662.
- Estimating conditional average treatment effects (with Yu-Chin Hsu and Robert Lieli), 2015, *Journal of Business and Economic Statistics*, 33: 485-505.
- Estimation of censored panel-data models with slope heterogeneity (with Shu Shen), 2014, *Journal of Applied Econometrics*, 29: 523-548.
- Reversal of fortune: a statistical analysis of penalty calls in the National Hockey League (with Robert McCulloch), 2014, *Journal of Quantitative Analysis in Sports*, 10: 207-224.
- “Beauty is the promise of happiness”? (with Daniel Hamermesh), 2013, *European Economic Review*, 64: 351-368.
- The projection approach for unbalanced panel data, 2013, *Econometrics Journal*, 16: 161-178.
- Taxes, cigarette consumption, and smoking intensity: comment (with Laura Puzzello), 2012, *American Economic Review*, 102: 1751-1763.
- Charity and favoritism in the field: are female economists nicer (to each other)? (with Daniel Hamermesh), 2012, *Review of Economics and Statistics*, 94: 202-207.
- Effectiveness of state-level vaccination mandates: evidence from the varicella vaccine (with Karen Mulligan), 2011, *Journal of Health Economics*, 30: 966-976.
- Rank estimation of partially linear index models (with Youngki Shin), 2011, *Econometrics Journal*, 14: 409-437.
- Body mass index in families: spousal correlation, endogeneity, and intergenerational transmission (with Hongfei Tang), 2011, *Empirical Economics*, 41: 841-864.
- Temper, temperature, and temptation: heat-related retaliation in baseball (with Richard Larrick, Thomas Timmerman, and Andrew Carton), 2011, *Psychological Science*, 22(4): 423-428. Winner of the 2012 Cialdini Award from the Society for Personality and Social Psychology.

- Testing for causal effects in a generalized regression model with endogenous regressors (with Jerry Hausman and Shakeeb Khan), 2010, *Econometrica*, 78: 2043-2061.
- Are there missing girls in the United States? Evidence from birth data, 2009, *American Economic Journal: Applied Economics*, 1(2): 1-34. (lead article)
- The effects of birth inputs on birthweight: evidence from quantile estimation on panel data (with Christian Dahl), 2008, *Journal of Business and Economic Statistics*, 26: 379-397. (lead article)
- Trends and determinants of second-pregnancy smoking among young-adult mothers who smoked during their first pregnancy, 2008, *Nicotine and Tobacco Research*, 10: 951-957.
- On recombinant estimation for experimental data, 2008, *Experimental Economics*, 11: 25-52.
- Reply to "Comment on 'Fit to be tied: the incentive effects of overtime rules in professional hockey,'" 2008, *Journal of Sports Economics*, 5: 555-556.
- Adoption of technology-mediated distance education: a longitudinal analysis (with Zafer Ozdemir), 2007, *Information and Management*, 44: 467-479.
- Estimating the effect of smoking on birth outcomes using a matched panel-data approach, 2006, *Journal of Applied Econometrics*, 21: 489-519.
- On the bootstrap of the maximum score estimator (with Jian Huang), 2005, *Econometrica*, 73: 1175-1204.
- A nonparametric approach to measuring and testing curvature (with Wei Jiang), 2005, *Journal of Business and Economic Statistics*, 23: 1-19. (lead article)
- Isotonic quantile regression: asymptotics and bootstrap, 2005, *Sankhya*, 67: 187-199.
- Response error in a transformation model with an application to earnings-equation estimation (with Jerry Hausman), 2004, *Econometrics Journal*, 7: 366-388.
- Fit to be tied: the incentive effects of overtime rules in professional hockey, 2004, *Journal of Sports Economics*. 5: 292-306.
- Pairwise-difference rank estimation of the transformation model, 2003, *Journal of Business and Economic Statistics*, 21: 437-447.
- Computing marginal effects in the Box-Cox model, 2002, *Econometric Reviews*, 21: 383-393
- Ladder tournaments and underdogs: lessons from professional bowling, 2002, *Journal of Economic Behavior and Organization*, 47: 87-101.
- The effects of demographics and maternal behavior on the distribution of birth outcomes, 2001, *Empirical Economics*, 26: 247-257.

- Rank estimation of a generalized fixed-effects regression model, 2000, *Journal of Econometrics*, 95: 1-23. (lead article)
- Testing for a treatment effect in a heterogeneous population: a modified sign-test statistic and a leapfrog statistic, 2000, *Journal of Applied Statistics*, 27: 679-687.
- Leapfrog estimation of a fixed-effects model with unknown transformation of the dependent variable, 1999, *Journal of Econometrics*, 93: 203-228. (lead article)
- Semiparametric estimation with mismeasured dependent variables: an application to duration models for unemployment spells, 1999, *Annales d'Economie et de Statistique*, 55/56: 243-275 (with Jerry Hausman).
- Rank estimation of a transformation model with observed truncation, 1999, *Econometrica Journal*, 2: 292-305.
- Computation of the maximum rank correlation estimator, 1999, *Economics Letters*, 62: 279-285.
- Rank regression for current-status data: asymptotic normality, 1999, *Statistics and Probability Letters*, 43: 275-287.
- Misclassification of the dependent variable in a discrete-response setting, 1998, *Journal of Econometrics*, 87: 239-269 (with Jerry Hausman and Fiona Scott-Morton).
- The equivalence of two estimators of the fixed-effects logit model, 1997, *Economics Letters*, 55: 41-43.

### **Working Papers and Work in Progress**

- Semiparametric identification of discrete-choice fixed-effects models (with Peter Toth), submitted.
- Imputation of missing covariate values in non-linear models (with Peter Toth and Jiangang Zeng).
- Gender asymmetry in the relationship between adolescent bodyweight and human capital formation.

### **Books**

- Probability and Statistics for Economics and Business: An Introduction Using R*, draft.

### **Book Chapters**

- “Hockey: game design and overtime,” 2012, in *The Oxford Handbook of Sports Economics: The Economics of Sports Volume 1*, pp. 177-193.

## Reviews

Review of *Nonparametric Econometrics* (by Adrian Pagan and Aman Ullah), 2001, *Economic Journal*, F471-F472.

## Professional Activities

Academic Director, Western Economic Association International, 2023-2026

Associate Editor, *Journal of Applied Econometrics*, 2008-present

Associate Editor, *Journal of Econometrics*, 2013-2019

Co-Editor, *Journal of Econometric Methods*, 2010-2018 (Founding Co-Editor)

Associate Editor, *Journal of Business and Economic Statistics*, 2006-2016

Associate Editor, *Empirical Economics*, 2006-2012

Co-Chair, International Association for Applied Econometrics (IAAE) Conference, 2020-2021

Coordinator, Midwest Econometrics Group annual meeting, 2005-2012

External department reviewer, IUPUI (2012, chair)

Referee/reviewer: *American Economic Journal: Applied Economics*, *American Economic Review*, *American Journal of Political Science*, *American Journal of Public Health*, *Annals of Finance*, *Annals of the Institute of Statistical Mathematics*, *Annual Review of Economics*, *BE Journal of Economic Analysis and Policy*, *Biometrics*, *Computational Statistics and Data Analysis*, *Demographic Research*, *Demography*, *Eastern Economic Journal*, *Econometric Reviews*, *Econometrics Journal*, *Econometric Theory*, *Econometrica*, *Economica*, *Economic Development and Cultural Change*, *Economic Inquiry*, *Economics Letters*, *Economic Theory*, *Empirical Economics*, EPA's National Center for Environmental Economics, *European Economic Review*, *European Research Council*, *Experimental Economics*, *Games and Economic Behavior*, *Health Economics*, *Industrial and Labor Relations Review*, *International Economic Review*, *International Journal of Industrial Organization*, *Journal of Applied Econometrics*, *Journal of Business*, *Journal of Business and Economic Statistics*, *Journal of Development Economics*, *Journal of Econometrics*, *Journal of Economic Education*, *Journal of Finance*, *Journal of Health Economics*, *Journal of Human Capital*, *Journal of Human Resources*, *Journal of Population Economics*, *Journal of Productivity Analysis*, *Journal of Sports Analytics*, *Journal of Sports Economics*, *Journal of Statistical Planning and Inference*, *Journal of the American Statistical Association*, *Journal of the Economic Science Association*, *National Science Foundation*, *Oxford Bulletin of Economics and Statistics*, *Pediatrics*, *Political Analysis*, *Population Research and Policy Review*, *Preventive Medicine*, *Production and Operations Management*, *Quarterly Journal of Economics*, *Review of Economics and Statistics*, *Research Grants Council of Hong Kong*, *Review of Economic Studies*, *Robert Wood Johnson Foundation*, *Sankhya*, *Scandinavian*

*Journal of Statistics, Social Science and Medicine, Southern Economic Journal, Statistica Sinica, Statistical Papers, Telecommunications Policy Journal, Transportation Research (Part B)*

Textbook/manuscript reviewer: Academic Press, Addison-Wesley, Cambridge University Press, Kluwer, McGraw-Hill, MIT Press, Routledge, Springer-Verlag, USDA (Agricultural Resource Management Survey)

Invited university seminar presentations: University of Arizona, University of British Columbia, Brown University, UC-Berkeley, UC-Davis, UC-Irvine, Caltech, University of Chicago (GSB and economics), Clemson University, Columbia University, Cornell University, Duke University, Georgetown University, University of Georgia, University of Houston, University of Illinois, Indiana University, IUPUI, Iowa State University, Johns Hopkins University, McGill University, University of Michigan, Michigan State University, New York University, Northern Illinois University, Northwestern University, University of Notre Dame, Ohio State University, University of Oklahoma, University of Pennsylvania, Princeton University, Purdue University, Rice University, University of Rochester, Simon Fraser University, University of Southern California, Stanford University (GSB and economics), Syracuse University, University of Tennessee, University of Texas, Texas A&M, Tulane University, Vanderbilt University, University of Virginia, University of Wisconsin, University of Wisconsin-Milwaukee, Yale University. Australia: University of Adelaide, Australian National University, Deakin University, University of Melbourne, Monash University, University of New South Wales, University of Sydney, University of Wollongong.

#### **PhD Dissertation Committees** (\* denotes chair or co-chair)

The University of Texas at Austin:

Current: Jung Hyub Lee\*

2022: Eric Schulman

2021: Shenshen Yang\*

2020: Eleanor Golightly, Jiangang Zeng\*

2019: Jessie Coe\*, Katherine Keisler

2018: Sebastian Astroza (Civil Engr), Jens Dammann\*, Xinchen Gu\*, Sungwon Lee, Peter Toth\*, Emily Weisburst, Qifei Zhu (Finance)

2017: Hua Cheng\*, Amir Fekrazad, Qian Feng, Xuemei Guo\*, Luke Rodgers\*, Yue Sun (Finance)

2016: Mark Jansen (Finance)

2015: Jeffrey Denning, Neal Ghosh, Haiwei Jing (Finance), Qian Lu, Tobin McKearin, George Purcell (Ed Admin)

2014: Chang Mo Kang (Finance), Melinda Petre, George Shoukry\*

2013: Irem Demirci (Finance), Marcus Dillender, Yaroslav Rosokha, Ahmet Ali Taskin\*, Seyed Reza Yousefi

2012: Marisol Castro (Civil Engr), Seung Rae Lee, Kaveh Majlesi, Karen Mulligan\*, Rajesh Paleti (Civil Engr), Huaxia Rui (IROM), Zhan Shi, Raghu Sidharthan (Civil Engr), M. Scott Wilson, Kowsar Yousefi\*

- 2011: Nazneen Ferdous (Civil Engr), Xuqing Ke, Touchanun Komonpaisarn, Kyle Kretschman\*, Yizao Liu, Holly Monti, Julio Riutort (Finance), Shu Shen, Malcolm Wardlaw (Finance), Firat Yaman\*
- 2010: Rebecca Chenevert, Scott French, Yu-Chin Hsu, Jeffrey Lamondia (Civil Engr), Shalah Mostashari, Tess Stafford
- 2009: R.J. Briggs, Scott Gregoire, Joonhyung Lee, Nick Mastronardi, Abdulkadir Nagac, Carolina Rodriguez Zamora
- 2008: Myungho Paik

Purdue University:

- 2010: Laura Puzzello
- 2009: Manish Gupte, Roman Sheremeta
- 2008: Sirsha Chatterjee, Jingjing Zhang
- 2007: Adina Ardelean
- 2006: Qiangbing Chen, Yo Chul Choi, Stefano Gubellini, Sandipan Mullick\*
- 2005: Vera Brencic
- 2004: Tamer Kulaksizoglu

University of Chicago:

- 2006: Jonathan Arnold (GSB)
- 2000: Reto Bachmann (GSB), John Whitley (Econ)
- 1999: Justin Tobias (Econ)