

Shakeeb Khan

Department of Economics

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Marital Status: Married

Citizenship: Canadian

Visa Status: U.S. Permanent Resident.

Education:

- Princeton University, Ph.D., 1997 Dissertation Title: "Two-Step Estimation of Semi-parametric and Nonparametric Quantile Regression Models"
- University of Toronto, M.Sc., Statistics, 1995
- McGill University, B.A. Economics/Mathematics, 1992

Fields of Interest: Econometrics, Applied Econometrics

Professional Experience:

- Associate Professor (Tenured), Duke University, July 2006-present.
- Associate Professor (Tenured), University of Rochester, May 2002-July 2006.
- Visiting Associate Professor, Duke University, September 2005-December 2005.
- Visiting Associate Professor, University of Michigan, September 2002-December 2002.
- Assistant Professor, University of Rochester, August 1998- May 2002
- Assistant Professor, University of Virginia, Sept 1997 -July 1998.

Graduate Courses Taught:

- Econ 342 (DU): Econometrics (Spring 2007, 2008, 2009)
- Econ 395.3(DU): Nonlinear Statistical Models (Fall 2006, 2008 Spring 2008)

- Econ 395.01(DU): Economic Prospectus Writing (Spring 2007,2008)
- Econ 672 (UM): Introduction to Mathematical Statistics (Fall 2002)
- Econ 519 (UR): Topics in Microeconometrics (Spring 1999,2005,2006 Fall 1998,2000,2001,2003)
- Econ 483 (UR): Introduction to Mathematical Statistics (Fall 1999)
- Econ 484 (UR): Econometrics (Fall 1999)
- Econ 485(UR): Econometrics (Spring 2005,2006)
- Econ 509 (UV): Introduction to Mathematical Economics (Fall 1997)

Undergraduate Courses Taught:

- Econ 188 (DU): Competitive Strategy and Industrial Organization (Fall 2008)
- Econ 231 (UR): Econometrics (Fall 1998,1999,2000,2003 Spring 2002)
- Econ 230 (UR): Economic Statistics (Spring 2001,2002)
- Econ 371 (UV): Introduction to Statistical Analysis (Spring 1998)

Awards/Grants:

- NSF Grant SES-0213621 awarded March 2002 for the proposal "Estimation of Binary Choice and Nonparametric Censored Regression Models". (\$20000)
- NSF Grant SES-0452364 awarded December 2004 for the proposal "Estimation of Cross-Sectional and Panel Data Duration Models with General forms of Censoring". (\$44742)

Publications

- "Heteroskedastic Transformation Models with Covariate Dependent Censoring" (with E. Tamer, Y. Shin), Conditionally Accepted for Publication, *Journal of Business Economics and Statistics*.
- "The Impact of Piped Water Provision on Infant Mortality in Brazil: a Quantile Panel Data Approach" (with S. Gamper-Rabindran and C. Timmins), forthcoming, *Journal of Development Economics*.

- "Inference on Randomly Censored Regression Models Using Conditional Moment Inequalities" (with E. Tamer), forthcoming, *Journal of Econometrics*.
- Comment on "The Identification Power of Equilibrium in Simple Games", *Journal of Business Economics and Statistics*, (2008), 26, 294-295.
- "Semiparametric Estimation of Non-stationary Panel Data Censored Regression Models with Time Varying Factor Loads" (with S. Chen), *Econometric Theory* (2008), 24, 1149-1173.
- "Weighted and Two Stage Least Squares Estimation of Semiparametric Truncated Regressions" (with A. Lewbel), *Econometric Theory*, (2007), 23, 309-347.
- "Partial Rank Estimation of Duration Models with General Forms of Censoring" (with E. Tamer), *Journal of Econometrics*, (2007), 25, 251-280.
- "Nonparametric Identification and Estimation of a Censored Regression Model" (with S. Chen and G. Dahl, (2005), *Journal of the American Statistical Association, Theory and Methods*, 100, 212-221.
- "Rates of Convergence for Estimating Regression Coefficients in Heteroskedastic Discrete Response Models" (with S. Chen) *Journal of Econometrics*, 2003, 117, 245-278.
- "Semiparametric Estimation of Heteroskedastic Sample Selection Models" (with S. Chen) *Econometric Theory*, 2003, 19, 1040-1064
- "Quantile Regression Under Random Censoring", (with Professors Bo Honor and James Powell), *Journal of Econometrics* 2002, 109, 67-105.
- "Semiparametric Estimation of a Partially Linear Censored Regression Model"(with Professor Songnian Chen) *Econometric Theory*, 2001, 17, 567-590.
- "Two Stage Rank Estimation of Quantile Index Models", *Journal of Econometrics*, 2001, 100, 319-355.
- "Two Step Estimation of Semiparametric Censored Regression Models" (with Professor James Powell) *Journal of Econometrics*, 2001, 103, 73-110.
- "Estimating Censored Regression Models in the Presence of Nonparametric Multiplicative Heteroskedasticity" (with Professor Songnian Chen) *Journal of Econometrics*, 2000, 98, 283-316.

Papers Under Revision:

- "Distribution Free Estimation of Heteroskedastic Binary Choice Models using Probit Criterion Functions", Second Revision Resubmitted,
- "Estimating the Causal Effects of Education on Wage Inequality using IV and Sample Selection Models" (with Stacey Chen), Revision Resubmitted.
- "Irregular Identification, Support Conditions, and Inverse Weight Estimation" (with E. Tamer), Second Revision for Resubmitted.
- "Nonparametric Identification and Estimation of a Generalized Roy Model" with P.Bayer and C. Timmins) , Second Revision.
- "Testing for Causal Effects in a Generalized Regression Model with Endogenous Regressors" (with J. Abrevaya and J. Hausman), Second Revision Resubmitted.

Papers under Review:

- "A Note on Alternative Methods for Semiparametric Efficiency Bound Calculations" (with D. Nekipelov)
- "Semiparametric Efficiency in Irregularly Identified Models" (with D. Nekipelov)
- "Representation versus Assimilation: How do Preferences in College Admissions Affect Social Interactions?" (with P. Arcidiacono and J. Vigdor)
- "Roy Model Sorting and Non-Random Selection in VSL" (with T. DeLeire and C. Timmins)

Working Papers

- "Local NLLS Estimation of Semiparametric Binary Choice Models" (with J. Blevins)
- "Distribution Free Estimation of Heteroskedastic Binary Choice Models in Stata" (with J. Blevins)
- "Optimal Point and Set Inference in Competing Risk Models" (with D. Nekipelov and J.L. Powell)

- "Conditional Moment Inequalities in Roy Models with Cross-Section and Panel Data"
(with E. Tamer)

Recent Seminars:

Fall 2006: Columbia, SUNY- Albany. Spring 2007: UC Berkeley, UW Madison, University of Kentucky, Stanford. Fall 2007: NC State, Yale, University of Chicago, University of Western Ontario, University of Toronto, UBC, Simon Fraser. Spring 2008: University of Indiana, Johns Hopkins University, Brown University, University of Minnesota, Harvard/MIT. Fall 2008: Carleton University, University of Ottawa, University of Virginia. Spring 2009: U Penn, NYU, Northwestern University.

Conference Participation:

- Presented papers at North American Econometric Society Meetings, Summer 1998, Winter 1999, Summer 1999, Summer 2000, Summer 2001, Summer 2002, Summer 2003, Summer 2007, Winter 2008. European Econometric Society Meetings, Summer 2004, Summer 2005, Summer 2009. Econometrics at Rio, Summer 2006, SEA Meetings, Fall 2006. CEME Meeting in Pittsburgh, Fall 1998, CESG in Montreal, Fall 1999, CEME Meeting at the University of Rochester, Spring 2002, and World Congress of the Econometric Society Summer 2000, Summer 2005.
- Chaired sessions and discussed papers in North American Econometric Society Meetings, Summer 1998, Winter 1999, Winter 2002, Summer 2003, 2004.
- Served on Program Committee for Econometric Society World Congress Meetings, London, UK Summer 2005.
- Invited speaker at Joint Statistical Meetings, Seoul, Summer 2009, Salt Lake City, Summer 2007, Latin American Econometric Society Meetings, Fall 2007.

Referee Reports:

Refereed articles submitted to International Economic Review, Journal of Applied Econometrics, Journal of Econometrics, Review of Economics and Statistics, Journal of Economics Business and Statistics, Econometric Theory, Journal of Multivariate Analysis, Empirical Economics, Econometrica, Review of Economic Studies, Journal of the American Statistical Association, Bernoulli, Scandinavian Journal of Statistics. Also refereed grant proposals submitted to the National Science Foundation.

Editorial Service:

Associate Editor, Journal of Business Economics and Statistics, July 2006- present.

Book Reviews:

Ashenfelter, O., Levine, P. and D. Zimmerman (2001), Statistics and Econometrics from A to Z, Wiley, New York, NY.

Graduate Student Supervision:

- Karen Tuerlinckx, PhD 11/99, Charles River, Washington, D.C.
- Keith Vorkink, PhD 10/99, BYU School of Management, Associate Professor.

- Stacey Chen, PhD 07/01, served as secondary advisor. Assistant Professor SUNY Albany.
- Irina Solyanik, PhD expected 06/02, served as joint primary advisor with Professor Douglas Hodgson. ,Numeric Investors, Boston, MA.
- In Huh, PhD, 06/04, currently working at Samsung, Research Division.
- Youngki Shin, primary advisor, PhD 06/07, Assistant Professor University of Western Ontario.
- Denis Nekipelov, joint primary advisor with Han Hong, PhD 05/08, Assistant Professor University of California Berkeley.
- Natalia Sizova, secondary advisor, PhD 05/09, Assistant Professor Rice University.
- Jason Blevins, joint primary advisor with Han Hong, PhD 05/10.

University Committee Work:

University of Rochester

- Director of Graduate Studies, August 2003-January 2004.
- Director of Graduate Admissions, Spring 2004, 2005, 2006

Duke University

- Graduate Placement Director, Fall 2006, 2007, 2008
- Director of Graduate Admissions, Spring 2007, 2008, 2009

References:

- Professor James Powell Department of Economics Evans Hall University of California Berkeley, CA 94720-3880 (510) 643-0709
- Professor Bo Honore Department of Economics Fisher Hall Princeton University Princeton, NJ 08544-1021 (609) 258-4014
- Professor Arthur Lewbel Department of Economics Dept. of Economics Boston College Chestnut Hill, MA 02467 (617)-552-3678