

# Geert Dhaene

March 2015

## Contact

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## Personal

Date of birth: November 20, 1959  
Citizenship: Belgium

## Research interests

Econometric theory

## Education

1980 B.A. in engineering, KU Leuven  
1985 M.A. in sociology, KU Leuven  
1986 M.A. in economics, KU Leuven  
1993 Ph.D. in economics, KU Leuven

## Appointments

1996-97 Assistant Professor, Université de Mons-Hainaut  
1997-99 Associate Professor (Chargé de cours), Université de Mons-Hainaut  
1999-01 Associate Professor (Docent), Universiteit Gent

## Fellowships and visiting

1993-94 EU Human Capital and Mobility Fellow, Tinbergen Institute Rotterdam

1994-97 Post-doctoral research fellow, FWO (Flemish Science Foundation)

1995 (2 months) Visiting researcher, CREST, INSEE, Paris

1996 (1 month) Visiting researcher, CREST, INSEE, Paris

2011 (4 months) Visiting professor, Brown University

## Teaching

Introductory econometrics, intermediate econometrics, graduate econometrics, financial econometrics, introductory statistics, mathematical economics, introductory economics

## Research grants

2001-2004 Research grant from FWO (Flemish Science Foundation). Project title:

Guest Editor of the *Journal of Econometrics*, special issue on Endogeneity, Instruments and Identification (with Andrew Chesher and Herman van Dijk), 2007.

#### Referee for

*Annals of Statistics, Belgian Journal of Operational Research, Bulletin of Economic Research, Computational Economics, Computational Statistics, Computational Statistics and Data Analysis, Econometric Reviews, Econometric Theory, Economics Bulletin, European Journal of Operational Research, European Journal of Political Research, Journal of Applied Econometrics, Journal of Business & Economic Statistics, Journal of Computational and Applied Mathematics, Journal of Econometrics, Journal of Economic Behavior and Organization, Journal of Financial Econometrics, Journal of Health Economics, Journal of Multivariate Analysis, Journal of the European Economic Association, Journal of the Royal Statistical Society A, Metron, Papers in Regional Science, Review of Economic Studies, Singapore Economic Review, Stat, Statistics and Probability Letters.*

#### Publications

##### In international refereed journals

Dhaene, G., and A.P. Barten (1989), When it all began: the 1936 Tinbergen model revisited, *Economic Modelling*, 6, p. 203-219.

Dhaene, G. (1997), Ordered-Reversed Stochastic Processes May Be Nonstochastic, *Econometric Theory*, 13, 765-766.

Dhaene, G. (1997), Linear Combinations of Stationary Processes, *Econometric Theory*, 13, 897.

Dhaene, G., C. Gouriéroux, and O. Scaillet (1998), Instrumental Models and Indirect Encompassing, *Econometrica*, 66, 673-688.

De Ceuster, M., G. Dhaene, and T. Schatter (1998), On the Hypothesis of Psychological Barriers in Stock Markets and Benford's Law, *Journal of Empirical Finance*, 5, 263-279.

Schokkaert, E., G. Dhaene, and C. Van de Voorde (1998), Risk Adjustment and the Trade-Off between Efficiency and Risk Selection: an Application of the Theory of Fair Compensation, *Health Economics*, 7, 465-480.

Dhaene G. (1999), Minimum Distance Estimation with L1 Norm, *Econometric Theory*, 15, 903.

Dhaene, G. (2000), The Eigenvalue Decomposition of a Symmetric Matrix, *Econometric Theory*, 16, 292-294.

- Dhaene, G. (2001), Determinant of a Skew Symmetric Matrix, *Econometric Theory*, 17, 277-278.
- Dhaene, G. (2001), A Necessary and Sufficient Condition for the Equivalence of Affine Unbiased Estimators, *Econometric Theory*, 17, 669 and 18, 820.
- Dhaene, G. (2002), Serial Correlation and Asymptotic Variance, *Econometric Theory*, 18, 1287-1289.
- Dhaene, G. (2002), Minimax Media, *Econometric Theory*, 18, 1461-1463.
- Linton, O., D. Kristensen, and G. Dhaene (2002), An Alternative GLS-like Transformation in Regression Models with AR(1)-errors, *Econometric Theory*, 18, 1008-1010 and 1466.
- Dhaene, G., E. Schokkaert, and C. Van de Voorde (2003), Best Affine Unbiased Response Decomposition, *Journal of Multivariate Analysis*, 18, 242-253.
- Dhaene G. (2004), Redundancy of lagged regressors in a conditionally heteroskedastic time series regression, *Econometric Theory*, 20, 227.
- Dhaene G. and L. Lauwers (2004), Characterizations of Hermitian projectors, *Econometric Theory*, 20, 427.
- Bouckaert, J. and G. Dhaene (2004), Inter-Ethnic Trust and Reciprocity: Results of an Experiment with Small Businessmen, *European Journal of Political Economy*, 20, 869-886.
- Dhaene, G. and D. Hoorelbeke (2004), The information Matrix Test with Bootstrap-Based Covariance Matrix Estimation, *Economics Letters*, 82, 341-347.
- Croux, C., G. Dhaene and D. Hoorelbeke (2006), Testing the information matrix equality with robust estimators, *Journal of Statistical Planning and Inference*, 136, 3583-3613.
- Chesher, A., G. Dhaene and H. van Dijk (2007), Guest editorial: Endogeneity, Instruments and Identification in Econometrics, *Journal of Econometrics*, 139, 1-3.
- de Ville de Goyet, C., G. Dhaene, and P. Sercu, P. (2008). Testing the martingale hypothesis for futures prices: implications for hedgers, *The Journal of Futures Markets*, 28, 1040-1065.
- Dhaene, G. and J. Bouckaert (2010), Sequential reciprocity in two-player, two-stage games: An experimental analysis, *Games and Economic Behavior*, 70, 289-303.
- Dhaene, G. and J.M.C. Santos Silva (2012), Specification and testing of models estimated by by quadrature, *Journal of Applied Econometrics*, 27, 322-332.
- De Blander, R. and G. Dhaene (2012), Unit roots for panel data with AR(1) errors and fixed T, *Econometrics Journal*, 15, 101-124.
- Dhaene, G. and Koen Jochmans (2015), Split-panel jackknife estimation of fixed-effect models, *The Review of Economic Studies*, forthcoming.
- Dhaene, G. and Koen Jochmans (2015), Likelihood inference in an autoregression with fixed effects, *Econometric Theory*, forthcoming.

## Books

Barten, A.P., D. de Crombrugghe, J. Baras, E. Schokkaert, and G. Dhaene (1989), *Econometrische lessen*, Academic Service, Schoonhoven.

Dhaene, G. (1997), Encompassing. Formulation, Properties and Testing, *Testing: Notes in Economic and Mathematical Systems*, 446, Springer-Verlag, Berlin.

## Other publications

Barten, A.P., and G. Dhaene (1988), "Pratique des modèles macro-économétriques", in CORE, *Gestion de l'économie et de l'entreprise. L'approche quantitative*, De Boeck, Brussels, p. 93-114.

Dhaene, G. (1993), The limit distributions of Wald and score vectors and a modified loglikelihood ratio under general conditions, *Proceedings of the 8th International Workshop on Statistical Modelling*, 215-220.

Dhaene, G. (1995), Testing non-nested demand systems, *Tijdschrift voor Economie and Management*, XL, 3-4, 301-322.

Schokkaert, E., G. Dhaene, H. Lustig, C. Van de Voorde, P. Kestens, J.-M. Laasman, B. Lange, and M. Lona (1996), *Dépenses Normatives*