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- CURRENT EMPLOYMENT: Chancellor's Associates Distinguished Professor of Economics
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- EDUCATION: Massachusetts Institute of Technology, Ph.D. 1976
Dissertation Title: "A Microeconomic Model of Wage Determination:
Econometric Estimation and Application"
Princeton University, A.B., 1972
- AREAS OF EXPERTISE: Econometrics, Statistics, Artificial Neural Networks, Forecasting, Financial Markets
- COURSES TAUGHT: Graduate: Advanced Econometrics, Intermediate Econometrics, Introductory Econometrics, Time Series Analysis
- Undergraduate: Economics of Income Distribution, Intermediate Microeconomics, Intermediate Macroeconomics, Econometric Methods, Applied Econometrics, Introductory Probability and Statistics, Urban Economics
- DISTINCTIONS: Valedictorian, Princeton University 1972
Fellow, Econometric Society 1983
Guggenheim Fellow, 1988-89
"Who's Who in the World," 1995 -
"Who's Who in America," 1997 -
Fellow, American Academy of Arts and Sciences, 1999
Doctor Honoris Causa, Universidad Complutense de Madrid, 2008
- HONORS, FELLOWSHIPS,
AND INVITED ADDRESSES: National Merit Scholar, 1968-72
Phi Beta Kappa, 1972
Summa Cum Laude in Economics, Princeton, 1972
Wolf Balleison Prize in Economics, Princeton, 1972
National Science Foundation Fellow, 1972-75
U.S. Department of Labor, Manpower Administration Grant, 1975-76
National Science Foundation Grant, 1981-83
Invited Address, Social Science Research Council Great Britain, 1982
Visiting Fellow, Australian National University, 1983
Invited Address, Australasian Meetings, Econometric Society, Canberra, Australia, 1983
National Science Foundation Grant, 1983-85

Invited Address, Conference on Model Misspecification, Groninge
University, The Netherlands, 1983
Murray Lecturer, University of Iowa, 1984
Visiting Professor, MIT, Fall 1984
Visiting Fellow, INSEE and CEPREMAP, Paris, Summer, 1985
Invited Address, Econometric Society European Summer Workshop, Paris,
1985
Visiting Scholar, Institute of Economics and Statistics, Oxford University,
Summer 1985
Invited Address, World Congress of the Econometric Society, Cambridge,
1985
National Science Foundation Grant 1985-1987
Invited Address, International Symposium in Economic Theory and
Econometrics, Austin, 1986
Invited Address, International Symposium in Economic Theory and
Econometrics, Raleigh, 1988
Invited Address, Canadian Econometric Study Group, Banff, 1988
Invited Address, American Statistical Association, New Orleans, 1988
National Science Foundation Grant, 1988-1991
Invited Address, Social Science Research Council, Great Britain, 1989
Visiting Scholar, Santa Fe Institute, 1989
Invited Address, Institute for Mathematical Analysis, Minneapolis, 1989
Invited Workshop, Neural Information Processing Systems Conference,
Keystone, Colorado, 1989
National Science Foundation Grant, 1991-1994
Invited Address, Symposium on the Interface, Lansing, 1990
Keynote Speaker, International Joint Conference on Neural Networks,
San Diego, 1990
Visiting Scholar, New University of Lisbon, Lisbon, 1990
Invited Address, Sixth Yale Workshop on Adaptive and Learning Systems,
New Haven, 1990
Invited Address, Neural Information Processing Systems Conference, Denver,
1990
Invited Address, Santa Fe Conference on Nonlinear Dynamics, Neural
Networks and Economics, 1991
Plenary Address, Econometric Society European Summer Meetings,
Cambridge, 1991
Visiting Scholar, Mathematical Sciences Research Institute, Berkeley, 1991
Invited Address, American Society for Quality Control, Lexington, 1991
Dedman Distinguished Visiting Scholar, Southern Methodist University, 1992
Marshak Lecturer, UCLA, 1991
Keynote Speaker, International Conference on Information Processing and
Uncertainty, Palma, Mallorca, 1992
Invited Address, European University Institute, Florence, 1992
Visiting Scholar, Universidad de Complutense de Madrid, 1992
Invited Address, International Mathematical Society, San Antonio, 1993
Invited Address, NBER Workshop on Macroeconomic Fluctuations, Stanford,
1993

Invited Address, International Conference on Neural Networks,
 San Francisco, 1993
 Invited Address, International Symposium of Forecasters, Pittsburgh, 1993
 Invited Address, NATO-ASI Conference on Neural Networks, Les Arcs,
 France, 1993
 Visiting Scholar, Institute for Advanced Studies, Vienna, 1993
 Invited Tutorial, World Congress on Neural Networks, Portland, 1993
 Invited Address, ORSA-TIMS, Phoenix, 1993
 Invited Address, Asymmetries and Nonlinearities in Dynamic Economic
 Models, Madrid, 1994
 Visiting Lecturer, Universidad de Complutense de Madrid, 1994
 Panelist, IEEE Conference on AI, San Antonio, 1994
 Keynote Speaker, International Symposium of Forecasters, Stockholm, 1994
 Merrill-Lynch Academic Advisory Board, 1994 - 1996
 Invited Address, Q-Group Fall Meetings, Lake Tahoe, 1994
 Invited Address, Schwab Institutional Investors Conference, Scottsdale, 1994
 Invited Address, Conference on Neural Networks in the Capital Markets,
 Pasadena, 1994
 Who's Who in Science and Engineering, 1994 -
 National Science Foundation Grant, 1995-1997
 Invited Address, DAIS Group Equity Investment Technology Conference,
 La Quinta, 1995
 Invited Address, Machines That Learn, Snowbird, Utah, 1995
 Keynote Speaker, Bank Credit Risk Management Workshop, Seoul,
 Korea, 1995
 Invited Panelist, International Joint Conference on Artificial Intelligence,
 Montreal, 1995
 Keynote Speaker, Neural Networks in the Capital Markets, London, 1995
 Invited Speaker, New York Society of Security Analysts, Leading Edge
 Investment Techniques, New York, 1995
 Invited Tutorial, Neural Information Processing Systems, Denver, 1995
 Invited Tutorial, International Conference on Neural Information Processing,
 Hong Kong, 1996
 Invited Speaker, Neural Networks in the Capital Markets, Pasadena, 1996
 Who's Who in California, 1996
 Visiting Scholar, University of Iowa, 1996
Journal of Econometrics Fellow, 1996
Econometric Theory Multa Scripsit Award, 1997
 Invited Speaker, Brazilian Econometric Society, Gramado, 1997
 Invited Speaker, Korea Institute of Finance Conference on Risk Management,
 Seoul, 1997
 Best Paper Award, *International Journal of Forecasting*, 1996-97
 Citation of Excellence, Anbar Electronic Intelligence, 1998
 Keynote Address, Summer Meetings of the Political Methodology Group,
 La Jolla, 1998
 National Science Foundation Grant, 1998-2001
 Invited Tutorial, Computational Finance '99, New York, 1999
 Keynote Address, 24th Euro Working Group on Finance, Valencia, Spain,
 1999

Invited Lecturer, CIDE Summer School, Bertinoro, Italy, 1999
 Senior Member, IEEE, 1999
 Invited Speaker, European Summer Meetings of the Econometric Society, Santiago de Compostela, Spain, 1999
 Invited Speaker, Chicago Quantitative Alliance, Chicago, 1999
 Chancellor's Associates Award of Excellence in Research in Arts, Humanities, and Social Sciences, UCSD, 2002
 Plenary Speaker, International Conference on Artificial Neural Networks, Madrid, 2002
 Invited Panelist, American Bar Association, Washington, DC, 2003
 Invited Lecturer, Stockholm School of Economics, Stockholm, Sweden, 2003
 International Advisory Committee, Department of Business Statistics and Econometrics, Guanghua School of Management, Peking University, 2004
 Chung Hua Eminent Lecturer, Institute of Economics, Academia Sinica, Taipei, 2004
 Invited Speaker, OCC Conference on Credit Scoring, Washington, DC, 2004
 Roger F. Murray Prize, Institute for Quantitative Research in Finance, 2004
 Invited Panelist, FTC Conference on Oil Industry Merger Effects, Washington, DC, 2005
 Honorary Fellow, Financial Forecasting Section, European Society of Computational Methods in Sciences and Engineering, 2005
 Keynote Speaker, International Symposium on Econometrics Development, Beijing, 2005
 International Who's Who of Competition Economists, 2005 - *Econometric Theory* Plura Scripsit Award, 2005
 Invited Speaker, New Zealand Institute of Mathematical Analysis Workshop on Hidden Markov Models and Complex Systems, Wellington, New Zealand, 2005
 Invited Speaker, CIREQ-CIRANO Conference on Financial Econometrics, Montreal, 2006
 Plenary Speaker, Società Italiana di Statistico, Convegno Intermedio, Venice, 2007
 Invited Lecturer, CIDE Summer School, Bertinoro, Italy, 2007
 Invited Speaker, Conference in Honor of David F. Hendry, Oxford, 2007
 Scientific Board, Center for the Study of Auctions, Procurements and Competition Policy, Pennsylvania State University, 2007 -
 Invited Lecturer, Royal Economic Society Easter Workshop in Econometrics, Oxford, 2008
 Journal of Financial Econometrics Inaugural Plenary Lecturer, Society for Financial Econometrics Conference, New York, 2008
 Invited Speaker, Conference in Honor of Robert F. Engle, La Jolla, 2008
 Distinguished Teaching Award for a Graduate Field Course, UCSD Economics Dept, 2007-2008
 Invited Speaker, Conference in Honor of Svend Hylleberg, Kolding, Denmark, 2009
 Invited Speaker, Neural Information Processing Systems Mini-Symposium on Time-Series Causality, Vancouver, BC, 2009

PUBLICATIONS:

BOOKS:

1. H. White: *Asymptotic Theory For Econometricians*. New York: Academic Press (1984), revised edition (2001).
2. A.R. Gallant and H. White: *A Unified Theory of Estimation and Inference for Nonlinear Dynamic Models*. Oxford: Basil Blackwell (1988).
3. H. White: *Estimation, Inference, and Specification Analysis*. New York: Cambridge University Press (1994).

EDITED VOLUMES:

1. H. White: "Model Specification: Annals," *Journal of Econometrics*, 20 (1982).
2. H. White: "Non-Nested Models: Annals," *Journal of Econometrics*, 21 (1983).
3. W.A. Barnett, E. Berndt, and H. White: *Dynamic Econometric Modeling*. New York: Cambridge University Press (1988).
5. Sejnowski, T. J. and H. White (eds): Nilsson, N., *Mathematical Foundations of Learning Machines*, 2nd Edition, San Mateo, CA: Morgan Kaufmann Publishers (1990).
6. H. White: *Advances in Econometric Theory: The Selected Works of Halbert White*. Cheltenham: Edward Elgar (1998).
7. A.-P. Refenes and H. White: "Neural Networks and Financial Economics," *International Journal of Forecasting*, 17 (1998).
8. R. Engle and H. White: *Cointegration, Causality, and Forecasting: A Festschrift in Honour of Clive W. J. Granger*. Oxford: Oxford University Press (1999).
9. Y.S. Abu-Mostafa, A.F. Atiya, M. Magdon-Ismael, and H. White: "Neural Networks in Financial Engineering," *IEEE Transactions on Neural Networks* 12 (2001).
10. H. White : *New Perspectives in Econometric Theory: The Selected Works of Halbert White, Volume 2*. Cheltenham: Edward Elgar, 2004.

ARTICLES:

1. H. White and A.P. Thirlwall: "U.S. Merchandise Imports and Dispersion of Demand," *Applied Economics*, 6, 275-292 (1974).

2. L. Thurow and H. White: "Optimum Trade Restrictions and Their Consequences," *Econometrica*, 44, 777-786 (1976).
3. L. Olson, H. M. Shefrin and H. White: "Optimal Investment in Schooling When Incomes Are Risky," *Journal of Political Economy*, 87, 522-539 (1979).
4. H. White: "Using Least Squares to Approximate Unknown Regression Functions," *International Economic Review*, 21, 149-170 (1980).
5. G. MacDonald and H. White: "Some Large Sample Tests for Nonnormality in the Linear Regression Model," *Journal of the American Statistical Association*, 75, 16-27 (1980).
6. H. White: "Nonlinear Regression on Cross-Section Data," *Econometrica*, 48, 721-746 (1980).
7. H. White: "A Heteroskedasticity-Consistent Covariance Matrix Estimator and a Direct Test for Heteroskedasticity," *Econometrica*, 48, 817-838 (1980).
8. H. White: "Consequences and Detection of Misspecified Nonlinear Regression Models," *Journal of the American Statistical Association*, 76, 419-433 (1981).
9. H. White and L. Olson: "Conditional Distribution of Earnings, Wages and Hours for Blacks and Whites," *Journal of Econometrics*, 17, 263-285 (1981).
10. H. White: "Maximum Likelihood Estimation of Misspecified Models," *Econometrica*, 50, 1-25 (1982).
11. H. White: "Instrumental Variables Regression with Independent Observations," *Econometrica*, 50, 483-500 (1982).
12. C. Plosser, W. Schwert and H. White: "Differencing As A Test of Specification," *International Economic Review*, 23, 535-552 (1982).
13. H. White: "Regularity Conditions for Cox's Test of Non-nested Hypotheses," *Journal of Econometrics*, 19, 301-318 (1982).
14. I. Domowitz and H. White: "Misspecified Models with Dependent Observations," *Journal of Econometrics*, 20, 35-50, (1982).
15. R. Davidson, J. MacKinnon and H. White: "Tests for Model Specification in the Presence of Alternative Hypotheses: Some Further Results," *Journal of Econometrics*, 21, 53-70 (1983).
16. H. White and I. Domowitz: "Nonlinear Regression with Dependent Observations," *Econometrica*, 52, 143-162 (1984).
17. H. White: "Maximum Likelihood Estimation of Misspecified Dynamic Models," in T.K. Dijkstra, ed., *Misspecification Analysis*. New York: Springer-Verlag, 1-19 (1984).
18. C. Bates and H. White: "A Unified Theory of Consistent Estimation for Parametric Models," *Econometric Theory*, 1, 151-178 (1985).

19. J. MacKinnon and H. White: "Some Heteroskedasticity Consistent Covariance Matrix Estimators with Improved Finite Sample Properties," *Journal of Econometrics*, 29, 305-325 (1985).
20. H. White: "Instrumental Variables Analogs of Generalized Least Squares Estimators," *Advances in Statistical Analysis and Statistical Computing*, 1, 173-227 (1986).
21. H. White: "Specification Testing in Dynamic Models," in Truman Bewley, ed., *Advances in Econometrics*. New York: Cambridge University Press (1987). Also appears in French as "Test de Specification dans les Modeles Dynamiques," *Annales de l'INSEE*, 59/60, 125-181 (1985).
22. C. Bates and H. White: "Efficient Instrumental Variables Estimation of Systems of Implicit Heterogeneous Nonlinear Dynamic Equations with Nonspherical Errors," in W.A. Barnett, E. Berndt, H. White, eds., *Dynamic Econometric Modelling*. New York: Cambridge University Press, 3-26 (1988).
23. J.M. Wooldridge and H. White: "Some Invariance Principles and Central Limit Theorems for Dependent Heterogeneous Processes," *Econometric Theory*, 4, 210-230 (1988).
24. A.R. Gallant and H. White: "There Exists a Neural Network That Does Not Make Avoidable Mistakes," *Proceedings of the Second Annual IEEE Conference on Neural Networks*, I:657-664 (1988).
25. H. White: "Economic Prediction Using Neural Networks: The Case of IBM Daily Stock Returns," *Proceedings of the Second Annual IEEE Conference on Neural Networks*, II:451-458. (1988).
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27. C.W.J. Granger, H. White and M. Kamstra: "Interval Forecasting: An Analysis Based Upon ARCH-Quantile Estimators," *Journal of Econometrics*, 40, 87-96 (1989).
28. K. Hornik, M. Stinchcombe and H. White: "Multilayer Feedforward Networks are Universal Approximators," *Neural Networks*, 2, 359-366 (1989).
29. M. Stinchcombe and H. White: "Universal Approximation Using Feedforward Networks with Non-Sigmoid Hidden Layer Activation Functions," *Proceedings of the International Joint Conference on Neural Networks*, I: 612-617 (1989).
30. C.W.J. Granger, C.-M. Kuan, M. Mattson and H. White: "Trends in Unit Energy Consumption: The Performance of End-Use Models," *Energy*, 14, 943-960 (1989).
31. H. White: "A Consistent Model Selection Procedure Based on m -Testing," in C.W.J. Granger, ed., *Modelling Economic Series: Readings in Econometric Methodology*. Oxford: Oxford University Press, 369-403 (1989).
32. H. White: "Some Asymptotic Results for Learning in Single Hidden Layer Feedforward Network Models," *Journal of the American Statistical Association*, 84, 1003-1013 (1989).

33. H. White: "Learning in Artificial Neural Networks: A Statistical Perspective," *Neural Computation*, 1, 425-464 (1989).
34. K. Hornik, M. Stinchcombe and H. White: "Universal Approximation of an Unknown Mapping and Its Derivatives Using Multilayer Feedforward Networks," *Neural Networks*, 3, 551-560 (1990).
35. H. White: "Connectionist Nonparametric Regression: Multilayer Feedforward Networks Can Learn Arbitrary Mappings," *Neural Networks*, 3, 535-549 (1990).
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37. H. White and J.M. Wooldridge: "Some Results for Sieve Estimation with Dependent Observations," in W. Barnett, J. Powell and G. Tauchen, eds., *Nonparametric and Semi-Parametric Methods in Econometrics and Statistics*. New York: Cambridge University Press, 459-493 (1991).
38. H. White and M. Stinchcombe: "Adaptive Efficient Weighted Least Squares with Dependent Observations," in W. Stahel and S. Weisberg, eds., *Directions in Robust Statistics and Diagnostics*, IMA Volumes in Mathematics and Its Applications. New York: Springer-Verlag, 337-364 (1991).
39. H. White: "Nonparametric Estimation of Conditional Quantiles Using Neural Networks," in *Proceedings of the Symposium on the Interface*. New York: Springer-Verlag, 190-199 (1992).
40. M. Stinchcombe and H. White: "Some Measurability Results for Extrema of Random Functions over Random Sets," *Review of Economic Studies*, 495-514, (1992).
41. A.R. Gallant and H. White: "On Learning the Derivatives of an Unknown Mapping with Multilayer Feedforward Networks," *Neural Networks*, 5, 129-138 (1992).
42. C.-S. James Chu and H. White: "A Direct Test for Changing Trends," *Journal of Business and Economic Statistics*, 10, 289-299 (1992).
43. M. Stinchcombe and H. White: "Using Feedforward Networks to Distinguish Multivariate Populations," *Proceedings of the International Joint Conference on Neural Networks*, (1992).
44. T.-H. Lee, H. White and C.W.J. Granger: "Testing for Neglected Nonlinearity in Time-Series Models: A Comparison of Neural Network Methods and Standard Tests," *Journal of Econometrics*, 56, 269-290 (1993).
45. M. Plutowski and H. White: "Selecting Exemplars for Training Feedforward Networks From Clean Data," *IEEE Transactions on Neural Networks*, 4, 305-318 (1993).
46. C. Bates and H. White: "Determination of Estimators with Minimum Asymptotic Covariance Matrices," *Econometric Theory*, 9, 633-648 (1993).
47. C.-M. Kuan and H. White: "Artificial Neural Networks: An Econometric Perspective," *Econometric Reviews*, 13, 1-92 (1994).

48. M. Goldbaum, P. Sample, H. White and R. Weinreb: "Interpretation of Automated Perimetry for Glaucoma by Neural Networks," *Investigative Ophthalmology and Visual Science*, 35, 3362-3373 (1994).
49. C.-M. Kuan, K. Hornik and H. White: "A Convergence Result for Learning in Recurrent Neural Networks," *Neural Computation*, 6, 420-440 (1994).
50. C.-M. Kuan and H. White: "Adaptive Learning with Nonlinear Dynamics Driven by Dependent Processes," *Econometrica*, 62, 1087-1114 (1994).
51. K. Hornik, M. Stinchcombe, H. White and P. Auer: "Degree of Approximation Results for Feedforward Networks Approximating Unknown Mappings and Their Derivatives," *Neural Computation*, 6, 1262-1274 (1994).
52. H. White: "Parametric Statistical Estimation Using Artificial Neural Networks: A Condensed Discussion," in V. Cherkassky ed., *From Statistics to Neural Networks: Theory and Pattern Recognition Applications*. NATO-ASI Series F. New York: Springer-Verlag, 127-146 (1994).
53. C.W.J. Granger, M.L. King and H. White: "Comments on Testing Economic Theories and the Use of Model Selection Criteria," *Journal of Econometrics*, 67, 173-188 (1995).
54. S. Sakata and H. White: "An Alternative Definition of Finite Sample Breakdown Point with Applications to Regression Model Estimators," *Journal of the American Statistical Association*, 90, 1099-1106 (1995).
55. J. Yukich, M. Stinchcombe and H. White: "Sup Norm Approximation Bounds for Networks through Probabilistic Methods," *IEEE Transactions on Information Theory*, 41, 1021-1027 (1995).
56. W. Baxt and H. White: "Bootstrapping Confidence Intervals for Clinical Input Variable Effects in a Network Trained to Identify the Presence of Acute Myocardial Infarction," *Neural Computation*, 7, 624-638 (1995).
57. N. Swanson and H. White: "A Model Selection Approach to Assessing the Information in the Term Structure Using Linear Models and Artificial Neural Networks," *Journal of Business and Economic Statistics*, 13, 265-276 (1995).
58. Y.-M. Hong and H. White: "Consistent Specification Testing Via Nonparametric Series Regression," *Econometrica*, 63, 1133-1159 (1995).
59. V. Corradi and H. White: "Regularized Neural Networks: Some Convergence Rate Results," *Neural Computation*, 7, 1201-1220 (1995).
60. H. White: "Parametric Statistical Estimation Using Artificial Neural Networks," in P. Smolensky, M.C. Mozer and D.E. Rumelhart, eds., *Mathematical Perspectives on Neural Networks*. Hilldale, NJ: L. Erlbaum Associates, 719-775 (1996).
61. C.-Y. Sin and H. White: "Information Criteria for Selecting Possibly Misspecified Parametric Models," *Journal of Econometrics*, 71, 207-225 (1996). Published in Spanish as "Criterios de Informacion para Seleccionar Modelos Parametricos Posiblemente Mal Especificados," in A.

- Escribano and J. Gonzalo eds., *Especificacion y Evaluacion de Modelos Econometricos*, vol. II, pp. 195-232 (1994).
62. M. Plutowski, G. Cottrell, and H. White: "Experience with Selecting Exemplars From Clean Data," *Neural Networks*, 9, 273-294 (1996).
 63. X. Chen and H. White: "Laws of Large Numbers for Hilbert Space-Valued Mixingales with Applications," *Econometric Theory*, 12, 284-304 (1996).
 64. C.-S. Chu, M. Stinchcombe, and H. White: "Monitoring Structural Change," *Econometrica*, 64, 1045-1066 (1996).
 65. N. Swanson and H. White: "A Model Selection Approach to Real-Time Macroeconomic Forecasting Using Linear Models and Artificial Neural Networks," *Review of Economics and Statistics*, 79, 540-550 (1997).
 66. N. Swanson and H. White: "Forecasting Economic Time Series Using Adaptive Versus Nonadaptive and Linear Versus Nonlinear Econometric Models," *International Journal of Forecasting*, 13, 439-461 (1997).
 67. S. Sakata and H. White: "High Breakdown Point Conditional Dispersion Estimation with Application to S&P 500 Daily Returns Volatility," *Econometrica*, 66, 529-568 (1998).
 68. X. Chen and H. White: "Central Limit and Functional Central Limit Theorems for Hilbert Space-Valued Dependent Processes," *Econometric Theory*, 14, 260-284 (1998).
 69. M. Stinchcombe and H. White: "Consistent Specification Testing with Nuisance Parameters Present Only Under the Alternative," *Econometric Theory*, 14, 295-324 (1998).
 70. X. Chen and H. White: "Nonparametric Adaptive Learning with Feedback," *Journal of Economic Theory*, 82, 190-222 (1998).
 71. X. Chen and H. White: "Improved Rates and Asymptotic Normality for Nonparametric Neural Network Estimators," *IEEE Transactions on Information Theory*, 45, 682-691 (1999).
 72. V. Corradi and H. White: "Specification Tests for the Variance of a Diffusion," *Journal of Time Series Analysis*, 20, 253-270 (1999).
 73. R. Sullivan, A. Timmermann, and H. White: "Data Snooping, Technical Trading Rule Performance, and the Bootstrap," *Journal of Finance*, 54, 1647-1692 (1999).
 74. D. Ormoneit and H. White: "An Efficient Algorithm to Compute Maximum Entropy Densities," *Econometric Reviews*, 18, 127-141 (1999).
 75. H. White and Y.-M. Hong: "M-Testing Using Finite and Infinite Dimensional Parameter Estimators," in R. Engle and H. White, eds., *Cointegration, Causality, and Forecasting: A Festschrift in Honor of Clive W.J. Granger*. Oxford: Oxford University Press, 326-345 (1999).

76. V. Corradi, N. Swanson, and H. White: "Testing for Stationarity-Ergodicity and for Comovement between Nonlinear Discrete Time Markov Processes," *Journal of Econometrics*, 96, 39-73. (2000).
77. H. White: "A Reality Check for Data Snooping," *Econometrica*, 68, 1097-1127 (2000).
78. S. Sakata and H. White: "S - Estimation of Nonlinear Regression Models With Dependent and Heterogenous Observations," *Journal of Econometrics*, 103, 5-72 (2001).
79. T.H. Kim and H. White: "James-Stein Type Estimators in Large Samples With Application to the Least Absolute Deviations Estimator," *Journal of the American Statistical Association*, 96, 697-705 (2001).
80. H. White and J. Racine: "Statistical Inference, the Bootstrap, and Neural Network Modeling with Application to Foreign Exchange Rates," *IEEE Transactions on Neural Networks*, 12, 1-19 (2001).
81. R. Sullivan, A. Timmermann, and H. White: "Dangers of Data Mining: The Case of Calendar Effects in Stock Returns," *Journal of Econometrics*, 105, 249-286 (2001).
82. S. Bagley, H. White, and B. Golomb: "Logistic Regression in the Medical Literature: Standards for Use and Reporting with Particular Attention to One Medical Domain," *Journal of Clinical Epidemiology*, 54, 979-985 (2001).
83. X. Chen and H. White: "Asymptotic Properties of Some Projection-Based Robbins-Monro Procedures in a Hilbert Space," *Studies in Nonlinear Dynamics and Econometrics*, 6, 1-53 (2002).
84. S. Gonçalves and H. White: "The Bootstrap of the Mean for Dependent Heterogenous Arrays," *Econometric Theory*, 18, 1367-1384 (2002).
85. T.H. Kim and H. White: "Estimation, Inference, and Specification Testing for Possibly Misspecified Quantile Regression," in T. Fomby and R.C. Hill, eds., *Maximum Likelihood Estimation of Misspecified Models: Twenty Years Later*. New York: Elsevier, 107-132 (2003).
86. R. Sullivan, A. Timmermann, and H. White: "Scientific Progress with Data Sharing," *International Journal of Forecasting*, 19, 217-228 (2003).
87. T. Perez-Amaral, G. Gallo, and H. White: "A Flexible Tool for Model Building: The Relevant Transformation of the Inputs Network Approach (RETINA)," *Oxford Bulletin of Economics and Statistics*, 65, 821-838 (2003).
88. Golomb, B., M. Criqui, H. White, and J. Dimsdale: "Conceptual Foundations of the UCSD Statin Study: A Randomized Controlled Trial Assessing the Impact of Statins on Cognition, Behavior, and Biochemistry," *Archives of Internal Medicine*, 164, 153-162 (2004).
89. J.M. Wooldridge and H. White: "Central Limit Theorems for Dependent Heterogeneous Processes with Trending Moments," in H. White, ed., *New Perspectives in Econometric Theory*. Cheltenham: Edward Elgar, 464-481 (2004).

90. Golomb, B., M. Criqui, H. White, and J. Dimsdale: "The UCSD Statin Study: A Randomized Controlled Trial Assessing the Impact of Statins on Selected Noncardiac Outcomes," *Controlled Clinical Trials*, 25, 178-202 (2004).
91. S. Gonçalves and H. White: "Maximum Likelihood and the Bootstrap for Nonlinear Dynamic Models," *Journal of Econometrics*, 119, 199-219 (2004).
92. T.-H. Kim and H. White: "On More Robust Estimation of Skewness and Kurtosis," *Finance Research Letters*, 1, 56-73 (2004).
93. D. Politis and H. White: "Automatic Block-Length Selection for the Dependent Bootstrap," *Econometric Reviews*, 23, 53-70 (2004).
94. P. Bertail, C. Haefke, D. Politis, and H. White: "Subsampling the Distribution of Diverging Statistics With Applications to Finance," *Journal of Econometrics*, 120, 295-326 (2004).
95. Y.-M. Hong and H. White: "Asymptotic Distribution Theory for An Entropy-Based Measure of Serial Dependence," *Econometrica*, 73, 837-902 (2005).
96. T.-H. Kim, D. Stone, and H. White: "Asymptotic and Bayesian Confidence Intervals for Sharpe Style Weights," *Journal of Financial Econometrics* 3, 315-343 (2005).
97. T. Perez-Amaral, G.M. Gallo, and H.L. White: "A Comparison of Complementary Automatic Modeling Methods: RETINA and PcGets." *Econometric Theory*, 21, 262-277 (2005).
98. S. Gonçalves and H. White: "Bootstrap Standard Error Estimation for Linear Regressions," *Journal of the American Statistical Association*, 100, 970-979 (2005).
99. H. White: "Approximate Nonlinear Forecasting Methods," in G. Elliott, C.W.J. Granger, and A. Timmermann, eds., *Handbook of Economic Forecasting* . New York: Elsevier, pp. 460-512 (2006).
100. H. White: "Time Series Estimation of the Effects of Natural Experiments," *Journal of Econometrics*, 135, 527-566 (2006).
101. R. Kosowski, A. Timmermann, H. White, and R. Wermers: "Can Mutual Fund 'Stars' Really Pick Stocks? New Evidence from a Bootstrap Analysis," *Journal of Finance*, 61, 2551-2596 (2006).
102. R. Giacomini and H. White: "Tests of Conditional Predictive Ability," *Econometrica*, 74, 1545-1578 (2006).
103. L. Su and H. White: "A Consistent Characteristic-Function-Based Test for Conditional Dependence," *Journal of Econometrics*, 141, 807-837 (2007).
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SUBMITTED PAPERS:

1. J.-S. Cho and H. White: "Testing for Unobserved Heterogeneity in Exponential and Weibull Duration Models," revision submitted to *Journal of Econometrics*.
2. A. Kane, T.-H. Kim, and H. White: "Forecast Precision and Portfolio Performance," revision submitted to *Journal of Financial Econometrics*
3. L. Su and H. White: "Testing Conditional Independence via Empirical Likelihood," submitted to *Econometrica* (revision requested).
4. R. Giacomini, D. Politis and H. White: "A Warp-Speed Method for Conducting Monte Carlo Experiments Involving Bootstrap Estimators," submitted to *Econometric Theory* (revision requested).
5. H. White and K. Chalak: "Identifying Effects of Endogenous Causes in Nonseparable Systems Using Covariates," submitted to *Econometric Reviews* (revision requested).
6. H. White and X. Lu, "Efficient Estimation of Treatment Effects and Underlying Structure," submitted to *Review of Economics and Statistics* (revision requested).
7. J.-S. Cho, M. Huang, and H. White, "Testing for a Constant Mean Function Using Functional Regression," submitted to *Econometric Theory* (revision requested).
8. T.M. Kashner, S. Henley, R. Golden, J. Byrne, S. Keitz, G. Cannon, B. Chang, G. Holland, D. Aron, A. Wicker, and H. White, "The Impact of ACGME Duty-Hour-Limits on Resident Satisfaction with Learning, Clinical Care, and Workplace: Results from VA Learners' Perceptions Survey," submitted to *Academic Medicine* (revision requested).
9. J.-S. Cho and H. White: "Generalized Runs Tests for the IID Hypothesis," submitted to *Journal of Econometrics*.

10. C.W.J. Granger and H. White, "Consideration of Trends in Time Series," submitted to *Journal of Time Series Econometrics*.
11. J.-S. Cho, I. Ishida, and H. White, "Revisiting Tests of Neglected Nonlinearity Using Artificial Neural Networks," submitted to *Journal of Econometrics*.
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13. S. Hoderlein and H. White, "Nonparametric Identification in Nonseparable Panel Data Models with Generalized Fixed Effects," submitted to *Review of Economic Studies*.
14. L. Su and H. White, "Local Polynomial Quantile Regression for Dependent Heterogeneous Processes: Uniform Bahadur Representation with Applications to Testing Conditional Independence," submitted to *Annals of Statistics*.
15. S. Schennach, K. Chalak, and H. White: "Local Indirect Least Squares and Average Marginal Effects in Nonseparable Structural Systems," submitted to *Journal of Econometrics*.
16. B. Golomb, J. Ritchie, J. Dennenberg, H. White, and J. Dimsdale: "The UCSD Statin Study: Subject Characteristics and Study Experience," submitted to *Contemporary Clinical Trials*.
17. B. Golomb, H. White, J. Dimsdale, M. Evans, X. Lu, and M. Criqui: "Sex-Specific Effects of Statins on Aggression: Results from the UCSD Statin Study, A Randomized Trial," submitted to *Archives of Internal Medicine*.
18. B. Golomb, M. Evans, H. White, and J. Dimsdale, "Trans Fat Consumption and Aggression," submitted to *Journal of the American Medical Association*.
19. B. Golomb, J. Dimsdale, H. White, M. Evans, M. Taylor, M. Criqui: "Effects of Statins on Cognition: Results from the UCSD Statin Study, A Randomized Trial and Analysis Considering Risk and Benefit," submitted to *PLoS Medicine*.
20. R. Golden, S. Henley, H. White, R. Katz, and T.M. Kashner, "Maximum Likelihood Estimation of Misspecified Models with Missing Data: Theory"
21. K. Chalak and H. White, "Independence and Conditional Independence in Structural Systems"
22. T.-H. Kim and H. White: "Bootstrapping the Shrinkage Least Absolute Deviations Estimators"

PROFESSIONAL ORGANIZATIONS AND SERVICE

The Econometric Society; The International Neural Network Society; The American Finance Association; The American Statistical Association; The American Mathematical Society; IEEE; International Institute of Forecasters; International Association of Financial Engineers; American Bar Association.

Session Chairman, Econometric Theory Session: Fall 1980 Meetings of the Econometric Society (Denver); Summer 1983 Meetings of the Econometric Society (Evanston); Winter 1985 Meetings of the Econometric Society (New York); Summer 1992 Meetings of the Econometric Society (Seattle).

Program Committee Member, 1985 World Congress of the Econometric Society (Cambridge); Summer 1992 Meetings of the Econometric Society.

Program Chairman, 1985 Winter Meetings of the Econometric Society (New York).

Program Committee Member, 1989 International Joint Conference on Neural Networks (Washington); 1990 International Joint Conference on Neural Networks (San Diego); 1992 International Joint Conference on Neural Networks (Baltimore); 1995 International Conference on Neural Networks (Washington), 1996 World Congress on Neural Networks (San Diego).

Program Committee Member, 1992 Neural Information Processing Systems Conference (Denver).

Program Committee Member, Neural Networks in the Capital Markets Conference (Pasadena, 1994, 1996) (London, 1995, 1997) (New York, 1999).

Economics Review Panel, National Science Foundation, 1989-1991.

Editorial Board, *Neural Computation*, *Neural Networks*, *Journal of Computer and Systems Science*, *Journal of Computational Analysis and Applications*, *Journal of Computational Intelligence in Finance*, *Quantitative Finance*.

Advisory Board, *Studies in Nonlinear Dynamics and Econometrics*; *Journal of Financial Econometrics*; *Financial Forecasting Section*, *ESCMSE*.

Past Associate Editor, *Journal of Econometrics* and *Econometrica*.

Past Co-Editor, *Econometric Theory*.

Editor and Founder, *Abstracts of Working Papers in Economics*.

Editor and Founder, *Microfiche of Working Papers in Economics*.

UCSD Connect, Scientific Advisory Committee.

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