

CONTENTS

LIST OF CONTRIBUTORS	ix
THE GENESIS OF THE HAUSMAN SPECIFICATION TEST <i>Jerry A. Hausman</i>	xiii
INTRODUCTION	xv
THE DIFFUSION OF HAUSMAN'S ECONOMETRIC IDEAS <i>Hector O. Zapata and Cristina M. Caminita</i>	1
PART I: ESTIMATION	
COMBINING TWO CONSISTENT ESTIMATORS <i>John C. Chao, Jerry A. Hausman, Whitney K. Newey, Norman R. Swanson and Tiemen Woutersen</i>	33
A MINIMUM MEAN SQUARED ERROR SEMIPARAMETRIC COMBINING ESTIMATOR <i>George G. Judge and Ron C. Mittelhammer</i>	55
AN EXPOSITORY NOTE ON THE EXISTENCE OF MOMENTS OF FULLER AND HFUL ESTIMATORS <i>John C. Chao, Jerry A. Hausman, Whitney K. Newey, Norman R. Swanson and Tiemen Woutersen</i>	87
OVERCOMING THE MANY WEAK INSTRUMENT PROBLEM USING NORMALIZED PRINCIPAL COMPONENTS <i>Nicky Grant</i>	107

ERRORS-IN-VARIABLES AND THE WAVELET MULTIRESOLUTION APPROXIMATION APPROACH: A MONTE CARLO STUDY <i>Marco Gallegati and James B. Ramsey</i>	149
PART II: PANEL DATA	
A ROBUST HAUSMAN-TAYLOR ESTIMATOR <i>Badi H. Baltagi and Georges Bresson</i>	175
SMALL SAMPLE PROPERTIES AND PRETEST ESTIMATION OF A SPATIAL HAUSMAN-TAYLOR MODEL <i>Badi H. Baltagi, Peter H. Egger and Michaela Kesina</i>	215
QUANTILE REGRESSION ESTIMATION OF PANEL DURATION MODELS WITH CENSORED DATA <i>Matthew Harding and Carlos Lamarche</i>	237
LABOR ALLOCATION IN A HOUSEHOLD AND ITS IMPACT ON PRODUCTION EFFICIENCY: A COMPARISON OF PANEL MODELING APPROACHES <i>Hild Marte Bjørnsen and Ashok K. Mishra</i>	269
USING PANEL DATA TO EXAMINE RACIAL AND GENDER DIFFERENCES IN DEBT BURDENS <i>Michael D. S. Morris</i>	305
SOVEREIGN BOND SPREAD DRIVERS IN THE EU MARKET IN THE AFTERMATH OF THE GLOBAL FINANCIAL CRISIS <i>Iuliana Matei and Angela Cheptea</i>	327

PART III: SPECIFICATION TESTING

- CONDITIONAL INDEPENDENCE SPECIFICATION
TESTING FOR DEPENDENT PROCESSES WITH
LOCAL POLYNOMIAL QUANTILE REGRESSION
Liangjun Su and Halbert L. White 355
- EXTENDING THE HAUSMAN TEST TO CHECK
FOR THE PRESENCE OF OUTLIERS
*Catherine Dehon, Marjorie Gassner and
Vincenzo Verardi* 435
- A SIMPLE TEST FOR IDENTIFICATION IN GMM
UNDER CONDITIONAL MOMENT RESTRICTIONS
*Francesco Bravo, Juan Carlos Escanciano and
Taisuke Otsu* 455
- FIXED VS RANDOM: THE HAUSMAN TEST FOUR
DECADES LATER
*Shahram Amini, Michael S. Delgado, Daniel J.
Henderson and Christopher F. Parmeter* 479
- THE HAUSMAN TEST, AND SOME ALTERNATIVES,
WITH HETEROSKEDASTIC DATA
*Lee C. Adkins, Randall C. Campbell,
Viera Chmelarova and R. Carter Hill* 515
- A HAUSMAN TEST FOR SPATIAL
REGRESSION MODEL
Monalisa Sen, Anil K. Bera and Yu-Hsien Kao 547