

László Mátyás

Short Curriculum Vitae

Name: MÁTYÁS

First name: László

Citizenship: Hungarian, Australian

Languages: English, French, Spanish, Hungarian

Education and degrees:

Primary School: Lycée Descartes d'Alger

Secondary school: Lyceo Franco-Argentino Jean Mermoz, Buenos Aires

Budapest University of Economics, MA (Economics-Econometrics)

1977-1982

The Hungarian Academy of Sciences, Ph.D. (econometrics) 1987, D.Sc, 2001

Actual employer:

Central European University, University Professor (1999 onwards);

Central European University, Head, Economics Doctoral School (2007 onwards);

Central European University, Provost and Pro-Rector (2003-2007);

CEU Department of Economics, Head of Department (1999-2003);

Previous employers:

ERUDITE, Université de Paris XII, Research Associate (1996-2007)

Ministry of Economic Affairs, Institute for Economic Analysis,

Director and Assistant Deputy State Secretary, (1999);

Monash University, Melbourne, Australia, Dept. of Econometrics, Lecturer, then Senior Lecturer (1991-1997);

Budapest (Corvinus) University of Economics, Dept. of Business Economics, from 1989 (on leave from 1991 to 1997), Szechenyi Istvan and Full Professor of Econometrics (1997-2002);

Research Institute for Agricultural Economics, Budapest, Senior Research Fellow (1982-1989);

ENSAE (Ecole Nationale de la Statistique et de l'Administration Economique), Paris, Researcher, (1985-1986);

Business appointments:

Nortel Networks Financial Services Ltd., Managing Director (2002-2011)

Moore International Hungary, Managing Director (2001-2006)

United Dominion Hungary, Member of the Board of Directors (2000-2003)

North American Bus Industries, Member of the Supervisory Board (2001-2004)

Sport administration:

Hungarian Yachting Association, Laser Class Association, member of the Board (2006 -)

International Laser Class Association, European Vice-Chair (2009-2011)

Hungarian Yachting Association, Laser Class Association, Class President (2008-2009)

Hungarian Yachting Association, Optimist Class Association President (2004-2006)

Teaching:

Econometrics, Intermediate Econometrics, Advanced Econometric Theory, Applied Econometrics, and supervision of graduate and Ph.D. students.

Professional activities:

- Associate Editor, *European Economic Review*, 2003 onwards
- Member of the *European Economic Association* Research Committee, 2009 onwards
- Chairman, Local Organizing Committee, *European Economic Association* and *Econometric Society* joint European meeting, EEA/ESEM 2007
- Co-chairman, Program Committee, *International Economic Association* World Congress, Morocco, 2005
- *Econometric Society* Winter European Meeting, Regional Coordinator, 2002-2007
- Member of the Scientific Committee of the Conference Series on Panel Data, 1994 onwards
- Member of the Program Committee of the *Econometric Society* European Meeting (ESEM'92), 1992,
- Chairman of the Program Committee of the Fourth Conference on Panel Data, Budapest, 1992,
- Secretary of the Local Organizing Committee of the *Econometric Society* European Meeting (ESEM'86), 1986,
- Guest Editor of the journal *Structural Change and Economic Dynamics* (Oxford University Press)

Refereeing for:

The Australian Journal of Statistics, Australian Economic Papers, Applied Economics, Econometric Reviews, Journal of Econometrics, Empirical Economics, Journal of Applied Econometrics, Annales d'Economie et Statistique, Structural Change and Economic Dynamics, the Review of World Economics, the World Economy.

Selected Recent Publications

BOOKS:

- KORNAI, J., MATYAS, L. and ROLAND, G. (eds.) [2009]: *Corruption, Development and Institutional Design*, Palgrave Macmillan Academic Publisher, 288 pp.
- MATYAS, L. and SEVESTRE, P. (eds.) [2008]: *The Econometrics of Panel Data*, Springer Verlag, Third Completely New Edition, 954 pp.
- KORNAI, J., MATYAS, L. and ROLAND, G. (eds.) [2008]: *Institutional Change and Economic Behaviour*, Palgrave Macmillan Academic Publisher, 247 pp.
- MATYAS, L. (ed.) [1999]: *Generalised Method of Moments Estimations*, Cambridge University Press, 314 pp.
- MATYAS, L. and SEVESTRE, P. (eds.) [1995]: *The Econometrics of Panel Data*, Second revised edition, Kluwer Academic Publishers, 950 pp.
- MATYAS, L. and SEVESTRE, P. (eds.) [1992]: *The Econometrics of Panel Data*, Kluwer Academic Publishers, 550 pp.

- KOROSI, G., MATYAS, L. and SZEKELY, I. [1992]: Practical Econometrics, Gower-Avebury Publishing House, 330 pp.

Reviews about some of the above books:

Kuersteiner, Guido: Generalized Method of Moments Estimation, Book Review, *Journal of the American Statistical Association*, 95, Issue 451, pp. 1014-17, 2000

Van Soest, A.: Generalized Method of Moments Estimation, Book Review, *Economist-Neth.*, 128, Issue 4, pp. 702-04, 2000

Ioannidis, C: The Econometrics of Panel Data, Book Review, *International Journal of Forecasting*, 13, Issue 4, pp. 588-89, 1997

Maddala, G.S.: The Econometrics of Panel Data, Book Review, *Journal of Economic Literature*, 32, Issue 4, pp. 1867-68, 1994

Rees, Hedley: The Econometrics of Panel Data, Book Review, *The Economic Journal*, 104, Issue 422, pp. 177-79, 1994

Shoenfeld, Peter: The Econometrics of Panel Data, Book Review, *Journal of Economics*, 59, pp. 113-15, 1994

BOOK-CHAPTERS:

- KORNAI, J., MATYAS, L. and ROLAND, G. [2009]: Introduction: Great Changes in the World and in Economics, in Kornai, Matyas and Roland (eds), Corruption, Development and Institutional Design, Palgrave Macmillan Academic Publisher, pp. 19-24.
- BALTAGI, B. H., MATYAS, L., and SEVESTRE, P. [2008]: Error Components Models, in Matyas-Sevestre (eds.), The Econometrics of Panel Data, Third Edition, Springer Verlag, pp. 49-88;
- HARRIS, M., MATYAS, L., and SEVESTRE, P. [2008]: Dynamic Models for Short Panels, in Matyas-Sevestre (eds.), The Econometrics of Panel Data, Third Edition, Springer Verlag, pp. 249-278;
- HORNOK, A. and MATYAS, L. [2000]: Aggregation and Unit Roots in Economic Time Series, in Panel Data Econometrics: Future Directions (Krishnakumar and Ronchetti eds.), North-Holland, pp. 213-234.
- HARRIS, D. and MATYAS, L. [1999]: Introduction to the Generalised Method of Moments Estimation, in Matyas (ed.) (1999): GMM Estimation, CUP, pp. 3-30
- LIEBERMAN, O. and MATYAS, L. [1995]: Improved Estimation Procedures, in Matyas-Sevestre (eds.), The Econometrics of Panel Data, Second Edition, Kluwer Academic Publishers; pp. 573-582.
- MATYAS, L. [1995]: Error Components Models, in Matyas-Sevestre (eds.), The Econometrics of Panel Data, Second Edition, Kluwer Academic Publishers; pp. 50-76
- MATYAS, L. [1992]: Error Components Models, in Matyas-Sevestre (eds.), The Econometrics of Panel Data, Kluwer Academic Publishers; pp. 46-71.

JOURNAL PAPERS:

- HARRIS, M., KONYA, L. and MATYAS, L. [2011]: Some Stylized Facts about International Trade Flows, *Review of International Economics*, forthcoming.
- HARRIS, M., KOSTENKO, W., MATYAS, M. and TIMOL, I. [2009]: The Robustness of Estimators for Dynamic Panel Data Models to Misspecification, *Sin. Economic Review*, 51, 399-426.

- HARRIS, M., KONYA, L. and MATYAS, L. [2004]: Modelling the Export Activity of Eleven APEC Countries, *Applied Econometrics and International Development*, 4.; Reprint in Macro-Econometric Models, The Role of Demand and Supply, M.C. Carmen (ed.), ICAFI, University Press, 2005, 160-174.
- HARRIS, M. and MATYAS, L. [2004]: A Comparative Analysis of Different IV and GMM Estimators of Dynamic Panel Data Models, *International Statistical Review*, 72, 397-408.
- GILLMAN, M, HARRIS, M. and MATYAS, L. [2004]: Inflation and Growth: Explaining a Negative Effect, *Empirical Economics*, 29, 149-167.
- HARRIS, M., KONYA, L. and MATYAS, L. [2002]: Modelling the Impact of Environmental Regulation on Bilateral Trade Flows: OECD 1990-1996, *The World Economy*, 25, 387-405.
- HARRIS, M. and MATYAS, L. [2001]: Modelling Export Flows in the APEC Region: Static and Dynamic Gravity Model Approach, *Asia Pacific Journal of Economics and Business*, 5, 97-118.
- HARRIS, M. and MATYAS, L. [2000]: Performance of the Operational Wansbeek-Bekker Estimator for Dynamic Panel Data Models, *Applied Economics Letters*, 7, 149-154.
- MATYAS, L., KONYA, L. and MACQUARIE, L. [1998]: The Kuznets U-Curve Hypothesis: Some Panel Data Evidence, *Applied Economics Letters*, 5, 693-697.
- LEE, M., LONGMIRE, R., MATYAS, L. and HARRIS, M. [1998]: Growth Convergence: Some Panel Data Evidence, *Applied Economics*, 30, 907-912.
- MATYAS, L. [1998]: The Gravity Model: Some Econometric Considerations, *The World Economy*, 21, 397-401.
- BLANCHARD, P. and MATYAS, L. [1998]: Misspecified Heterogeneity in Panel Data Models, *Statistical Papers*, 39, 1-27.
- MATYAS, L. [1997]: Proper Econometric Specification of the Gravity Model, *The World Economy*, 20, pp. 363-369.
- LIEBERMAN, O. and MATYAS, L. [1997]: Approximate Estimation in Nonlinear Panel Models, *Communications in Statistics, Simulation and Computation*, 26, pp. 1177-1198.
- BLANCHARD, P. and MATYAS, L. [1996]: Robustness of Tests for Error Components Models to Non-normality, *Economics Letters*, 51, pp. 161-167.
- KOROSI, G. and MATYAS, L. [1996]: The Determinants of Foreign Direct Investment in Transforming Economies, A Comment, *Review of World Economics*, 132, pp. 390-396.
- KOROSI, G., LOVRICS, L. and MATYAS, L. [1995]: Aggregation and the Long Run Properties of Economic Time Series, *Mathematics and Computers in Simulation*, 39, pp. 279-286.
- KOROSI, G., MATYAS, L. and SZEKELY, I. [1993]: Comparative Review of Some Econometric Software Packages, *Journal of Economic Surveys*, 7, pp. 105-126.
- BLUNDELL, R. and MATYAS, L. [1992]: Panel Data Analysis: an Overview, *Structural Change and Economic Dynamics*, 3, pp. 291-299.
- KOROSI, G., JOZSEF, S. and MATYAS, L. [1992]: An Alternative Approach of Panel Modelling, *Structural Change and Economic Dynamics*, 3, pp. 357-374.
- MATYAS, L. and LOVRICS, L. [1992]: Simultaneous Error Components Models When Panel Data Are Incomplete, *Economics Letters*, 39, pp. 251-259.
- MATYAS, L. and LOVRICS, L. [1991]: Missing Observations and Panel Data. *Economics Letters*, 37, pp. 39-44.
- LOVRICS, L. and MATYAS, L. [1990]: Small Sample Properties of Simultaneous Error Components Models, *Economics Letters*, 32, pp. 25-34.

PAPERS UNDER REVIEW:

- HARRIS, M., MATYAS, L. and TOMBAZOS, C.: Production Profile Compatibility in a Dynamic Gravity Model of Trade.
- KONYA, L., MATYAS, L. and HARRIS, M.: GATT/WTO Membership Does Promote International Trade After All – Some New Empirical Evidence.
- MATYAS, L. and BALAZSI, L.: The Estimation of Multi-dimensional Fixed Effects Panel Data Models.
- MATYAS, L. HORNOK, C. and PUS, D.: The Formulation and Estimation of Random Effects Panel Data Models of Trade.

WORK IN PROGRESS:

- GILLMAN, M. and MATYAS, L.: Determinants of Growth: The Return on Human and Physical Capital.
- MATYAS, L. and BALAZSI, L.: Bias Corrected Estimation of Three-dimensional Fixed Effects Dynamic Panel Data Models
- MATYAS, L. HORNOK, C. and PUS, D.: Modelling Firm-Product Level Trade: A Multi-Dimensional Random Effects Panel Data Approach
- MATYAS, L. and BALAZSI, L.: The Formulation and Estimation of Non-linear Multi-dimensional Fixed Effects Panel Data Models

TOP CITATIONS:

(As of Harzing's Publish or Perish, based on *Google Scholar*: up to November, 2011)

- 513: MATYAS, L. [1997]: Proper Econometric Specification of the Gravity Model, *The World Economy*, 20, pp. 363-369.
- 348: MATYAS, L. and SEVESTRE, P. (eds.) [1992 & 1995]: The Econometrics of Panel Data, Second revised edition, Kluwer Academic Publishers, 950 pp.
- 196: MATYAS, L. [1998]: The Gravity Model: Some Econometric Considerations, *The World Economy*, 21, 397-401.
- 131: MATYAS, L. (ed.) [1999]: Generalised Method of Moments Estimations, Cambridge University Press, 314 pp.
- 61: HARRIS, M., KONYA, L. and MATYAS, L. [2002]: Modelling the Impact of Environmental Regulation on Bilateral Trade Flows: OECD 1990-1996, *The World Economy*, 25, 387-405.
- 46: GILLMAN, M, HARRIS, M. and MATYAS, L. [2004]: Inflation and Growth: Explaining a Negative Effect, *Empirical Economics*, 29, 149-167.
- 33: HARRIS, M. and MATYAS, L. [2004]: A Comparative Analysis of Different IV and GMM Estimators of Dynamic Panel Data Models, *International Statistical Review*, 72, 397-408.

Working Papers

Papers in Hungarian

Selected Recent Press Appearances