

Name: Lonnie John Magee

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McMaster University
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Education: Ph.D. (Economics)
University of Western Ontario, Department of Economics, 1984

M.A. (Economics)
University of Western Ontario, Department of Economics, 1980

B. Math (Statistics and Economics)
University of Waterloo, Department of Statistics, 1979

Current Status: Professor, Economics Department, McMaster University.

Employment History:

July 1994 to Present, Professor, Economics Department, McMaster University.

September 1998 to December 1998, Visiting Professor, Economics Department, University of Western Ontario.

July 1988 to June 1994, Associate Professor, Economics Department, McMaster University.

July 1983 to June 1988, Assistant Professor, Economics Department, McMaster University.

October 1984 to June 1985, Post-Doctoral Fellow, Centre for Operations Research and Econometrics, Universite Catholique de Louvain, Louvain-la-Neuve, Belgium.

Scholarly and Professional Activities:

editorial boards

Editorial advisor, Canadian Journal of Economics, 1998-2001

Editorial Advisory Council member, Pacific Economic Review, 1996-

grant committees

Ontario Graduate Council doctoral selection panel, member 2006-08, chair 2008-09

Ontario Council on Graduate Studies Appraisal Committee panel member, 2008-10

executive positions

local organizer, Canadian Econometrics Study Group meetings, 1989
executive board, Canadian Econometrics Study Group, 1994-1995, 1999-2003
member, Ontario Council on Graduate Studies Appraisal Committee 2008-10

journal referee

Annals of Statistics, Biometrical Journal, Canadian Journal of Economics, Canadian Public Policy, Communications in Statistics - Simulation and Computation, Communications in Statistics - Theory and Methods, Computational Statistics and Data Analysis, Econometric Reviews, Econometric Theory, Empirical Economics, International Economic Review, Journal of Applied Econometrics, Journal of Business and Economic Statistics, Journal of Economic Education, Journal of Nonparametric Statistics, Journal of Official Statistics, International Journal of Forecasting, Journal of the American Statistical Association, Journal of Econometrics, Journal of Quantitative Economics, Pacific Economic Review, Quality of Life Research, Review of Economics and Statistics, Review of Economic Studies, Survey Methodology, The American Statistician

external grant reviews

SSHRCC project proposals, National Science Foundation project, Killam Fellowship

Areas of Interest:

Research: Econometrics
Teaching: Econometrics, Statistics

Awards:

- University Students' Council Teaching Honour Roll Certificate, University of Western Ontario, 1998-99.
- Post-Doctoral fellowship, CORE, Universite Catholique de Louvain, Louvain-la-Neuve, Belgium, 1984-85.

Courses Taught (last 5 years):

undergraduate

SOC SCI 2J03: Introduction to Statistics (ten times)
ECON 4A03: Honours Seminar in Economics (once)

graduate

ECON 761: Econometrics 1 (once)
ECON 762: Econometrics 2 (five times)

Supervisorships:

Master, completed (1):

Quanlin Gu (2004)

Doctoral, completed (3):

Fred Aswani (2000) (co-supervisor)

Sule Alan (2001)

Asmaa Elbadawy (2009)

Supervisory committee member, doctoral, completed (24):

Syed Mahmud (1986)	Surajit Sinha (1987)	Jae Rhee (1992)
Rizwan Tahir (1993)	Xiaodi Xie (1995)	Paul Grootendorst (1995)
Nagla Rizk (1995)	Rob Moir (1996)	Arthur Sweetman (1996)
Aaron Childs (Math & Stats, 1996)		Lori Curtis (1998)
Heather Antecol (1998)	Xiaofen Lin (1998)	Jennifer Stewart (1998)
Herb Schuetze (1999)	Mikal Skuterud (2003)	Malick Souare (2003)
Emmanuelle Pierard (2005)	Vinh Dang (2006)	Nazish Ahmad (2006)
Adrienne ten Cate (2007)	Jiong Tu (2010)	Cong Li (2011)
Wei Yang (2012)	Iryna Kryvoruchko (2013)	Sarah Wang (2013)
Qing Li (2014)		

Supervisory committee member, doctoral, in progress (1):

Junying Zhao

Publications:

Peer Reviewed:

contribution to book:

L. Magee, A. Ullah, and V.K. Srivastava, "Efficiency of Estimators in the Regression Model with First Order Autoregressive Errors," in M.A. King and D.E.A. Giles, eds., *Specification Analysis in the Linear Model: Essays in Honour of Donald Cochrane*, Routledge and Kegan Paul, 1987, pp. 81-98.

J.B. Burbidge, L. Magee and A.L. Robb, "Cohort, Year and Age Effects in Canadian Wage Data," in *Independence and Economic Security in Old Age*, F.T. Denton, D. Fretz and B.G. Spencer (eds), UBC. Press, 2000, pp. 183-214.

R. Smith, L. Magee, A.L. Robb and J.B. Burbidge, "The Independence and Economic Security of Older Women Living Alone," in *Independence and Economic Security in Old Age*, F.T. Denton, D. Fretz and B.G. Spencer (eds), UBC. Press, 2000, pp. 293-327.

journal articles:

A. Ullah, V.K. Srivastava, L. Magee, and A. Srivastava, "Estimation of the Linear Regression Model with Autocorrelated Disturbances," *Journal of Time Series Analysis*, 4, 1983, pp.127-135.

L. Magee, "Efficiency of Iterative Estimators in the Regression Model with AR(1) Disturbances," *Journal of Econometrics*, 29, 1985, pp. 275-287.

J. Burbidge, L. Magee, and M. Veall, "On the Seasonality of Vector Autoregression Residuals," *Economics Letters*, 18, 1985, pp. 137-141.

L. Magee, "Asymptotic Risk Comparisons of Restricted and Unrestricted Maximum Likelihood Estimators," *Communications in Statistics - Theory and Methods*, 16, 1987, pp. 545-558.

L. Magee, "A Note on Cochrane-Orcutt Estimation," *Journal of Econometrics*, 35, 1987, pp. 211-218.

L. Magee, "Approximating the Approximate Slopes of LR, W, and LM Test Statistics," *Econometric Theory*, 3, 1987, pp. 247-271.

L. Magee, "Inequalities For LR, W, and LM Test Statistics," *Economics Letters*, 24, 1987, pp. 141-144.

J. Burbidge, L. Magee, and A.L. Robb, "Alternative Transformations to Handle Extreme Values of the Dependent Variable," *Journal of the American Statistical Association*, 83, 1988, pp. 123-127.

L. Magee, "The Behaviour of the Modified Box-Cox Regression Model when some Values of the Dependent Variable are Close to Zero," *Review of Economics and Statistics*, 70, 1988, pp. 362-366.

D. Grubb and L. Magee, "A Variance Comparison of OLS and Feasible GLS Estimators," *Econometric Theory*, 4, 1988, pp. 329-335.

L. Magee, "Bias Approximations for Covariance Parameter Estimators in the Linear Model with AR(1) Errors," *Communications in Statistics - Theory and Methods*, 18, 1989, pp. 395-422.

L. Magee, "An Edgeworth Test Size Correction for the Linear Model with AR(1) Errors," *Econometrica*, 57, 1989, pp. 661-674.

L. Magee, "The Asymptotic Variance of Extreme Bounds," *Review of Economics and Statistics*, 72, 1990, pp. 182-184.

J.G. MacKinnon and L. Magee, "Transforming the Dependent Variable in Regression Models," *International Economic Review*, 31, 1990, pp. 315-339.

L. Magee, "R² Measures Based on W and LR Joint Significance Test Statistics," *The American Statistician*, 44, 1990, pp. 250-253.

L. Magee and M.R. Veall, "Selecting Regressors for Prediction Using PRESS and White *t*-Statistics," *Journal of Business and Economic Statistics*, 9, 1991, pp. 91-96.

L. Magee, J.B. Burbidge and A.L. Robb, "Computing Kernel-Smoothed Conditional Quantiles from Many Observations," *Journal of the American Statistical Association*, 86, 1991, p.673-677.

L. Magee, "Edgeworth-Adjusting Test Statistics for AR(1) Errors," *Communications in Statistics - Simulation and Computation*, 20, 1991, pp. 901-917.

A.L. Robb, L. Magee and J.B. Burbidge, "Kernel Smoothed Consumption-Age Quantiles," *Canadian Journal of Economics*, 25, 1992, pp. 669-680.

Y. Bar-Or, J. Burbidge, L. Magee and A.L. Robb, "The Wage Premium to a University Education in Canada: 1971-1991," *Journal of Labor Economics*, 13, 1995, pp. 762-794.

J.B. Burbidge, L. Magee and A.L. Robb, "Canadian Wage Inequality Over the Last Two Decades," *Empirical Economics*, 22, 1997, pp.181-203.

L. Magee, "Improving Survey-Weighted Least Squares Regression," *Journal of the Royal Statistical Society, Series B*, 60, 1998, pp.115-126.

L. Magee, "Nonlocal Behaviour in Polynomial Regression," *The American Statistician*, 52, 1998, pp.20-22.

L. Magee, A.L. Robb, and J.B. Burbidge, "On the Use of Sampling Weights when Estimating Regression Models with Survey Data," *Journal of Econometrics*, 84(2), 1998, pp. 251-271.

D.A. Dawson and L. Magee, "The National Hockey League Entry Draft, 1969-1995: An Application of a Weighted Pool-Adjacent-Violators Algorithm," *The American Statistician*, 55(3), 2001, pp.194-199.

J.B. Burbidge, L. Magee, and A.L. Robb, "The Education Premium in Canada and the United States," *Canadian Public Policy*, 28(2), 2002, pp. 203-217.

J. B. Burbidge, K.A. Collins, J.B. Davies, L. Magee, "Effective Tax and Subsidy Rates on Human Capital in Canada," *Canadian Journal of Economics*. 45(1), 2012, pp. 189-219.

other:

L. Magee, "The Global Power of White's Test for Heteroscedasticity," *Econometric Theory*, 7, 1991, Problems and Solutions Section, p. 139, solution, *Econometric Theory*, 8, p.309, 1992.

L. Magee, "Skewness and Kurtosis in Bivariate Regression," *Econometric Theory*, 7, 1991, Problems and Solutions Section, pp. 417-418.

L. Magee, "ML Estimation of Linear Regression Model with AR(1) Errors and Two Observations," *Econometric Theory*, 9, 1993, Problems and Solutions Section, pp.521-522.

Beveridge, T.M., D. Fretz, M.R. Veall and L. Magee, Study Guide to accompany *Principles of Macroeconomics*, by Case, Fair, Strain and Veall, Prentice Hall, Toronto, 1999.

J. Rutledge, L. Magee and F. Atkins, Study Guide to accompany *Macroeconomics*, by Dornbusch, Fischer, Startz, Atkins and Sparks, McGraw-Hill Ryerson, Toronto, fifth, sixth and seventh Canadian editions, 1999, 2001, and 2004.

L. Magee, "Comment," on the paper "Should the DEA's STRIDE data be used for economic analyses of markets for illegal drugs?," by J. Horowitz, *Journal of the American Statistical Association*, 96, 2001, pp.1266-1268.

Unpublished Documents:

working papers:

L. Magee and E.H. Oksanen, "On the Variance of Forecast Error in the Classical Linear Regression Model," QSEP Research Report No. 110, McMaster University, 1984.

L. Magee, "Sufficient Conditions for Inequalities for LR, W and LM Tests from Taylor Series Expansions," QSEP Research Report No. 126, McMaster University, 1985.

J.G. MacKinnon and L. Magee, "Testing for Transformations of the Dependent Variable," Queen's University Discussion Paper No. 655, 1986.

L. Magee, "Estimator Bias and Test Size Corrections in the Linear Model with AR(1) Errors," QSEP Research Report No. 191, 1987.

L. Magee, "Expected AMSE's of Pretest and Shrinkage Maximum Likelihood Estimators," QSEP Research Report No. 209, 1987.

L. Magee, "A Generalized R^2 Significance-of-Fit Measure," QSEP Research Report No. 223, 1988.

L. Magee, "Size-Corrected Powers of Tests that Over-Reject," QSEP Research Report No. 250, McMaster University, 1989.

L. Magee, "Pretesting in a One-Parameter Symmetric Estimation Problem," QSEP Research Report No. 257, 1989.

L. Magee, "An Algorithm for Robust Regression," QSEP Research Report No. 283, 1991.

Y. Bar-Or, J. Burbidge, L. Magee and A.L. Robb, "Canadian Experience-Earnings Profiles and the Return to Education in Canada: 1971-1990," McMaster Economics Dept. Working Paper No. 93-04, 1993.

J.B. Burbidge, L. Magee, and A.L. Robb, "On Canadian Wage Inequality: the 1970s and 1980s," McMaster Economics Dept. Working Paper No. 93-07, 1993.

L. Magee, "A Binary Choice Model with Coefficients that are Elasticities," QSEP Research Report No. 300, 1993.

L. Magee, A.L. Robb, and J.B. Burbidge, "On the Use of Sampling Weights when Estimating Models with Survey Data," McMaster Economics Dept. Working Paper No. 94-04, 1994.

L. Magee, A.L. Robb, and J.B. Burbidge, "Estimating Regression Models Using Survey Sample Weights," McMaster Economics Dept. Working Paper No. 96-07, 1996.

L. Magee, J.B. Burbidge and A.L. Robb, "The Correlation Between Husband's and Wife's Education: Canada, 1971-1996," SEDAP Research Paper No. 24 and QSEP Research Report No. 353, 2000.

J.B. Burbidge, L. Magee, and A.L. Robb, "The Education Premium in Canada and the United States," SEDAP Research Paper No. 60 and QSEP Research Report No. 364, 2001.

L. Magee and M.R. Veall, "Allocating Awards Across Noncomparable Categories," McMaster Economics Dept. Working Paper No. 02-11 and IZA Discussion paper No. 617, 2002.

A.L. Robb, L. Magee and J.B. Burbidge, "Wages in Canada: SCF, SLID, LFS and the Skill Premium," SEDAP Research Paper No. 106 and QSEP Research Report No. 386, 2003.

L. Magee, "Ordinary Least Squares Bias and Bias Corrections for *iid* Samples," SEDAP Research Paper No. 207 and QSEP Research Report No. 419, 2007.

J.B. Burbidge and L. Magee, "Earnings Profiles for Computing Effective Tax Rates" prepared for Tax Policy Branch Finance Canada, 2007.

Other unpublished:

L. Magee, "Analytic Studies in Econometric Inference with Small Samples," Doctoral Dissertation, University of Western Ontario, 1984.

L. Magee, "Transformations, Errors in Variables, and Indirect Estimates of Real Per Capita GDP," 1987.

L. Magee, "Bayes Risks of Pretest Estimators," 1989.

L. Magee, "The Efficiency Loss of OLS with Heteroscedastic Errors," 1990.

L. Magee, "Consequences and Detection of an Underspecified Variance Function in Semiparametric Weighted Least Squares," 1990.

L. Magee, "Measuring Bimodality with Moments," 1990.

L. Magee, "Imposing an Invalid Common Factor Restriction," 1991.

L. Magee, "Skewness, Kurtosis, and Bimodality," 1991.

L. Magee, "Descriptive Statistics for Bimodal Conditional Distributions," 1992.

L. Magee, A.L. Robb, and J.B. Burbidge, "Sample Selection Bias with Weighted Survey Data," 1993.

L. Magee, "Robust Regression Using Brown and Hwang's Histogram Approximation Method," 1994.

J.B. Burbidge, L. Magee and A.L. Robb, "Disentangling Year, Cohort and Age Effects in Canadian Earnings Data," 1995.

L. Magee, "Linear Regression with Intercept Breaks," 1997.

L. Magee, "Misspecification-Robust Variance Estimation," 2007.

Presentations at Meetings:

Contributed, peer reviewed:

"Sufficient Conditions for Inequalities for LR, W, and LM Test Statistics," Meeting of the Canadian Econometric Study Group, Queen's University, September 1984, and World Congress of the Econometric Society, M.I.T., August 1985.

"Approximate Magnitudes of LR, W, and LM Test Statistics," Meeting of the Canadian Econometrics Study Group, University of Western Ontario, September 1985.

with M.R. Veall, "Applying the PRESS Criterion for Model Selection: A New Use for 'White t -Statistics'," Meeting of the Canadian Economics Association, McMaster University, June 1987.

"Expected AMSE's of Pretest and Shrinkage Maximum Likelihood Estimators," Meeting of the Canadian Economics Association, University of Windsor, June 1988.

"An Algorithm for Robust Regression," Meeting of the Canadian Econometrics Study Group, Universite Laval, September 1991.

"Sample Selection Bias with Weighted Survey Data," (with J.B. Burbidge and A.L. Robb), Meeting of the Canadian Econometrics Study Group, University of Toronto, September 1993.

"Linear Regression with Intercept Breaks," Meeting of the Canadian Econometrics Study Group, Queen's University, September 1997.

“The Correlation Between Husband’s and Wife’s Education: Canada, 1971-1996,” (joint work with J.B. Burbidge and A.L. Robb), Meeting of the Canadian Econometrics Study Group, University of Guelph, October 2000.

Administration:

committee member, unless indicated otherwise:

Economics Department:

- chair, graduate studies committee, 1993, 1995, 2001-2004, 2007-2011
- undergraduate counsellor, 1985-1987
- committee on faculty, 1988-1990
- member, co-chair or chair of research committee, 1993-2000
- graduate admissions subcommittee, 1993-present

Social Science Faculty:

- Recruitment and Retention, 1983-1984
- Admissions Study and Review, 1985-1987, 1991-1992
- Undergraduate Awards and Scholarships, 1987-1992
- chair, Committee on Computing, 1988-1990
- chair, Undergraduate Awards and Scholarships, 1992-2000
- Faculty Council, 2003-2004

University:

- Operational Planning Committee, 1988-1990
- internal review committee, Master of Arts (Teaching) - Master of Science (Teaching) Programme, 1997
- Graduate Council, 1999-2002, 2009-2012
 - Ad Hoc Committee on Academic Dishonesty, 1999-2000
 - Ad Hoc Committee on 5th year funding, 2000

External:

- Ontario Council on Graduate Studies Appraisal Committee 2008-2010
- OGS Selection panel member, 2006-2009; panel chair, 2009-2010