

CURRICULUM VITAE (ACADEMIC)

(January 2011)

Name : Jayalakshmi KRISHNAKUMAR (Ms.)
Nationality : Swiss
Origin : Indian
Marital Status : Married, two children
Educational Qualification : Ph.D. in Econometrics
Languages : English, French, Hindi, Tamil
Present position : **Professor** of Econometrics, Department of Econometrics, University of Geneva
Visiting Professor, Graduate Institute of International Studies, Geneva
Invited Professor, University of Lausanne, Ph.D. Program in Health Economics and Policy
Visiting Professor, Madras School of Economics, Chennai, India
Visiting Professor, Indian Institute of Management, Bangalore, India
Research areas : Panel data econometrics, Time-series modelling: unit roots and cointegration, Application of econometric methods in the context of human development, capability approach, poverty and inequality measurement and analysis, and health economics (list of publications below)

EDUCATION

Doctorat ès Sciences Economiques et Sociales, mention Économétrie et Statistique (Ph. D. in Economics, with specialisation “Econometrics and Statistics”) :

- Obtained in 1987 from the University of Geneva
- Received the highest distinction “Très Bien avec Félicitations du Jury”.

Diplôme en Econométrie (Masters in Econometrics) :

- Obtained in 1981 from the University of Geneva, with an average grade of 6 out of 6 in the examinations
- Also obtained the highest grade (6 out of 6) for the “Mémoire du diplôme” (research dissertation).

Licence ès Sciences Economiques, mention Méthode Quantitative (Bachelors in Economics with specialisation “Quantitative Methods”) :

- Obtained in 1979 from the University of Geneva, with an average grade of 5.87 (out of 6) in the final year

International Baccalaureate (IB)

- Obtained in 1976 from the International School of Geneva, with an average grade of 6.7 (out of 7) in the examinations
- Received the Merit Certificate given for “high academic achievement” at the end of each of the three years of IB programme

ACADEMIC CAREER :

Professor of Econometrics, Department of Econometrics, University of Geneva Oct 2000 - present

Visiting Professor, Graduate Institute of International and Development Studies, Geneva, from 2005

Invited Professor, University of Lausanne, Ph.D. Program in Health Economics and Policy, from 2003

Visiting Professor, Madras School of Economics, Chennai, India, from 2006

Visiting Professor, Indian Institute of Management, Bangalore, India, from 2008

Professor (half-time), University of Geneva Apr 1996 - Sep 2000
Also **Invited Professor**, University of Neuchâtel

‘Maître d’Enseignement et de Recherche’ (Senior Lecturer, half-time), University of Geneva Oct 1992 - Apr 1996

‘Maître-Assistante’ (Lecturer, half-time), University of Geneva	Oct 1989 - Sep 1992
(Break of work for family reasons	Oct 1988 - Sep 1989)
‘Maître-Assistante’ (Lecturer, half-time), University of Geneva	Oct 1987 - Sep 1988
Post-doctoral Assistant, University of Geneva	Feb 1987 - Sep 1987
Doctoral Assistant, University of Geneva	Apr 1985 - Jan 1987
Ph.D. Student, Delhi School of Economics	Sep 1984 - Mar 1985
(Break of work for family reasons	Sep 1983 - Aug 1984)
Ph.D. Student, Delhi School of Economics	Aug 1982 - Aug 1983
Research Assistant, University of Geneva	Jan 1982 - Jul 1982
Post-graduate research, University of Geneva	Aug 1981 - Dec 1981
Teaching Assistant, University of Geneva	Oct 1979 - Jul 1981

PROFESSIONAL EXPERIENCE :

• **Teaching**

- At University of Geneva:
 - * Current courses: *Econométrie* (undergraduate), *Econometrics* (Masters), *Panel Data Econometrics* (Masters), *Econometric Analysis of Time Series* (Masters), *Human Development, Poverty and Inequality* (Masters)
 - * Previous courses: *Applied Econometrics* (Masters), *Statistics and Probability* (undergraduate), *Theory and Reality in Economics* (undergraduate)
- At University of Lausanne, International Doctoral Courses in Health Economics: *Econometric Analysis in Health Economics*
- At Graduate Institute of International and Development Studies: *Econometrics, Advanced Econometric Theory*
- At Indian Institute of Management Bangalore and Madras School of Economics: *Advanced Econometrics*, and other specialised modules covering *panel data, time series, multivariate latent variable models*

- **Editorial positions**

- Associate Editor, *International Journal of Public Health*
- Lead Editor, 2009 Special issue of the *Journal of Human Development and Capability*.
- Member of the Editorial Board, *Journal of ESeC Short Papers*, International Journal of Economics, Statistics and Social Science Methods and Applications
- Member of the Advisory Board of the book collection *Economic Studies in Inequality, Social Exclusion and Well-Being*, edited by Springer.
- Reviewer of books in the field of Economics and Econometrics for John Wiley and Springer.

- **Scientific Committees**

- Member of the Scientific Committee of the International Conferences on Panel Data.
- Member of the Scientific Committee of the International Conferences of the Human Development and Capability Association.
- Coordinator, Quantitative Research Methods Group, Human Development and Capability Association.
- Member of the Scientific Program Committee of the 2009 Meeting of the Swiss Society of Economics and Statistics, held in Geneva, June 2009.
- Member of the Scientific Program Committee of the International Economic Association World Congress, held in Morocco, August 2005.
- Member of the Scientific Committee for 12th International Conference On Computing In Economics And Finance, held in Cyprus, June 2006.

- **Referee/Review**

- Referee for *Journal of Econometrics*, *Journal of Applied Econometrics*, *Econometric Reviews*, *Econometrics Journal*, *Journal of Structural Change and Economic Dynamics*, *Journal of Computational Statistics and Data Analysis*, *Review of Economic Inequality*, *American Economic Review*, *Annales d'Économie et de Statistique*, *Revue d'économie politique*, *Health Care Finance and Economics*, *Review of Income and Wealth*.

- Reviewer for various edited volumes published by North-Holland Elsevier Science, John Wiley & Sons and Kluwer Academic.
- External Expert, Swiss National Science Foundation.
- External Expert for the Ministère de l'Enseignement Supérieur et de la Recherche, France.
- External Evaluator, European Commission Research Division.

- **Summer Schools and Workshops Given (invited)**

- Workshop on 'Econometrics of Panel Data', Madras School of Economics, July 2010
- Workshop on 'Time series Modelling', Madras School of Economics, September 2009
- 'Measuring inequality and poverty', International internship course on Labour and Social Policies for Decent Work, International Labour Office (ILO), Geneva, May-June 2009 and May 2008.
- 'Econometrics and Capability Approach', Summer School Course of the Human Development and Capability Association, given in September 2008 at the Institute of Human Development, Delhi and in August 2006 at the University of Groningen.

- **Conference participation and organisation**

- Has participated in international conferences both as a speaker and as a session chairperson (details below).
- Organised *The Ninth International Conference on Panel Data* at the University of Geneva in June 2000.

- **External Funding**

- Has obtained funding from the Swiss School of Public Health Plus for an Assistant professorship position in 'Socioeconomic inequalities and health' at the Department of Econometrics, University of Geneva
- Has obtained (and supervised) many research projects funded by Swiss federal and cantonal institutions (details upon request).

- Has been and is a supervisor of several Masters dissertations as well as Ph.D. and post-doctoral research works (details upon request).

- **Honours**

- Fellow, Human Development and Capability Association

- **Affiliations**

- Member, Econometric Society.
- Member, Human Development and Capability Association
- Member, Swiss Society of Economics and Statistics

- **Past Visiting positions**

- Research Scholar, Delhi School of Economics, University of Delhi, 1982-1985
- Visiting Scholar, University of Southern California, U.S.A., 1999.
- Invited Professor, University of Neuchâtel, 2000-2005.
- Visiting Professor, University of Tunis, 1997, 2000.
- Visiting Professor, University of Andina Simon Bolivar, Bolivia, 2003.

- **Administrative positions**

- Director, Department of Econometrics, University of Geneva, July 2007 - July 2010.
- Program Director, Doctoral courses in Economics and Econometrics, Conférence universitaire de Suisse occidentale (Conference of Universities of Western Switzerland), 2005-2008.
- Program Director, Ph.D. in Econometrics, University of Geneva (current).
- Program Director, M.Sc. in Economics, University of Geneva (current).
- Member, Scientific Committee of Masters in Asian Studies, University of Geneva (current).
- Member, Scientific Committee of Masters in Socioeconomics, University of Geneva (current).

- Representative of the University of Geneva in the Scientific Committee of the Swiss School of Public Health Plus (current).
- Delegate for International Relations with Indian Universities, University of Geneva (current).
- Vice-President of the Senate, Assembly of Professors, University of Geneva, 2007 - 2009.

LIST OF PUBLICATIONS

Published and forthcoming :

- Krishnakumar, J. and D. Neto (2011), “Testing Uncovered Interest Rate Parity and Term Structure using Three-Regime Threshold Unit Root VECM: An Application to the Swiss “Isle” of Interest Rates”, *Oxford Bulletin of Economics and Statistics*, forthcoming.
- Anand, P., J. Krishnakumar and N-B. Tran (2010), “Measuring Welfare: Latent Variable Models for Happiness and Capabilities in the presence of Unobservable Heterogeneity”, *Journal of Public Economics*, forthcoming.
- Krishnakumar, J., P. Ballon and J. Tellez, (2010), “Modelling Social Policy”, invited contribution in “Perspectives in Development and Public Finance: Essays in Honour of Dr. Raja J. Chelliah”, edited by U. Sankar and D.K. Srivastava, Sage publications, India, forthcoming.
- Krishnakumar, J., M.J. Martin and N. Soguel (2010), “Explaining Fiscal Balances with a Simultaneous Equation Model of Revenue and Expenditure”, *Public Budgeting and Finance*, Vol. 30, 2, 68-94.
- Krishnakumar, J. and P. Ballon (2008), “Estimating Basic Capabilities: A Structural Equation Model Approach Applied to Bolivian Data”, *World Development*, Vol. 36, No.6, 992-1010.
- Krishnakumar J. & A.L. Nagar (2008), “On Exact Statistical Properties of Multidimensional Indices based on Principal Components, Factor Analysis, MIMIC and Structural Equation Models”, *Social Indicators Research*, Vol. 87, 481-496.

- Flores, G., J. Krishnakumar, O. O'Donnell, E. van Doorslaer (2008), "Coping with Health Care Costs: Implications for the Measurement of Catastrophic Expenditures and Poverty", *Health Economics*, Vol. 17, Issue 12, 1393-1412.
- Krishnakumar, J., and D. Neto (2008): "Testing Uncovered Interest Rate Parity and Term Structure using Multivariate Threshold Cointegration", in *Computational Methods in Financial Engineering* edited by EJ Konthoghiorghes, B. Rustem and P. Winker, Springer Verlag.
- Krishnakumar, J. (2008), "Multidimensional Measures of Poverty and Well-Being based on Latent Variable Models", Chapter 7, in N. Kakwani and J. Silber (eds.) *Quantitative Approaches to Multidimensional Poverty Measurement*, Palgrave Macmillan, New York.
- Balestra, P. and J. Krishnakumar (2008), "Fixed Effects Models and Fixed Coefficients Models", in Matyas L. & P. Sevestre (eds, 2008), *The Econometrics of Panel Data : Fundamentals and Recent Developments in Theory and Practice*, 3rd edition, Springer, Berlin.
- Biorn, E. and J. Krishnakumar, (2008), "Measurement Errors and Simultaneity", in Matyas L. & P. Sevestre (eds, 2008), *The Econometrics of Panel Data : Fundamentals and Recent Developments in Theory and Practice*, 3rd edition, Springer, Berlin.
- Krishnakumar, J. (2007), "Going beyond Functionings to Capabilities: an Econometric Model to Explain and Estimate Capabilities", *Journal of Human Development*, Vol. 8, No.1, 39-63.
- Krishnakumar, J. (2007), "Challenges facing Econometrics in the 21st Century", *Contemporary Issues and Ideas in Social Sciences*, Vol. 3, No.1.
- Flores, G. and J. Krishnakumar (2007), "Demand System Estimation for Yemen", Report prepared for the World Bank.
- Krishnakumar, J. (2006), "Time Invariant Variables and Panel Data Models: A Generalised Frisch-Waugh Theorem and its Implications", in B. Baltagi (ed.), *Panel Data Econometrics : Theoretical Contributions and Empirical Applications*, published in the series "Contributions to Economic Analysis", North-Holland (Elsevier Science), Amsterdam.

- Ayadi, M., J. Krishnakumar, M. Matoussi (2003), “Pooling Surveys in the Estimation of Income and Price Elasticities: An Application to Tunisian households”, *Empirical Economics*, Vol.28, 181-201.
- Krishnakumar, J. (2001), “A short comment on the JE Open forum essays”, *Journal of Econometrics*, Vol. 100, 77-78.
- Krishnakumar, J. and E. Ronchetti (eds.)(2000), *Panel Data Econometrics : Future Directions*, North-Holland (Elsevier Science), Amsterdam.
- Abul Naga, R. and J. Krishnakumar (2000), “Panel Data Estimation of the Intergenerational Correlation of Incomes”, Chapter 4 in *Panel Data Econometrics : Future Directions*, published in the series “Contributions to Economic Analysis”, North-Holland (Elsevier Science), Amsterdam.
- Krishnakumar, J. (1999) “Panel Data Models”, in B. Dahiya (ed.) *The Current State of Economic Science*, Vol. 1, 325-344, Spellbound Publications, Rohtak.
- Krishnakumar, J. and E. Ronchetti (1997), “Robust Estimators for Simultaneous Equation Models”, *Journal of Econometrics*, Vol. 78, 259-314.
- Krishnakumar, J. (1992, 1996), “Simultaneous Equations”, Chapter 6 of the book *The Econometrics of Panel Data : Handbook of Theory and Applications*, edited by L. Matyas and P. Sevestre, published by Kluwer Academic Publishers, Netherlands.
- Krishnakumar, J. (1995), “Towards a General Robust Estimation Approach for Generalised Regression Models”, in *Proceedings of the 10th International Workshop on Statistical Modelling, Innsbruck, Austria, 10-14 July,1995*, published in the series “Lecture Notes in Statistics”, Vol. 104, Springer Verlag, Germany.
- Carlevaro, F., J.-P. Chaze, J. Krishnakumar and H. Loza (1994), *La Consommation des Ménages en Suisse : Une analyse micro-économétrique de ses déterminants*, book published in the series “Strukturverichterstattung, Studienreihe, herausgegeben vom BFK”, Bern.
- Krishnakumar, J. (1988), *Estimation of Simultaneous Equation Models with Error Components Structure*, book published in the series “Lecture Notes in

Economics and Mathematical Systems”, Vol. 312, Springer-Verlag, Heidelberg.

- Balestra, P. and J. Varadharajan-Krishnakumar (1987), “Full-information Estimations of a System of Simultaneous Equations with Error Component Structure”, *Econometric Theory*, Vol. 3, 223-246.
- Carlevaro, F. and J. Krishnakumar (1987), “Estimations récentes de l'élasticité-prix de la demande d'électricité des ménages en Europe”, Report published in *Stromerbrauchsverhalten privater Haushalte*, Expertengruppe Energieszenarien Schriftenreihe Nr. 13, Bern.

Current papers under review :

- Amara, U.R., M. Bigotta and J. Krishnakumar (2010), “Accounting for Income Inequality: Evidence from India”, submitted.
- Krishnakumar, J. and T. Mueller (2010), “Participation and voting behavior in a direct democracy: a structural model of migration policy in Switzerland”, under revision for *European Economic Review*.
- Krishnakumar, J. and D. Neto (2010), “Estimation and Testing for the Cointegration Rank in a Threshold Cointegrated System”, submitted.
- Krishnakumar, J. and D. Neto (2010), “Testing the “Inaction Corridor” in a Three-Regime TVECM”, submitted.

Current working papers :

- Krishnakumar, J., A. Kabili and I. Roko (2010), “Estimation of SEM-GARCH models”.
- de Porres and J. Krishnakumar (2010), “Nonlinear SUR Models with Panel Data and Autocorrelated Errors”.
- Krishnakumar, J. and C. Ugarte (2010), “Effect of Growth on Poverty Reduction”.
- Ballon, P. and J. Krishnakumar (2010), “Measuring Multidimensional Poverty: A Model-based Index of Capability Deprivation”.

INTERNATIONAL CONFERENCES

- Will be presenting a paper at the Annual Conference of the Human Development and Capability Association, to be held in Amman, Jordan. Sep 2010
- Presented a paper at the 16th International Panel Data Conference, held at the University of Amsterdam, Netherlands. Jul 2010
- Presented two papers at the Annual Conference of the Human Development and Capability Association, organised by the Institute of Human Development, Delhi, India. Sep 2008
- Invited Speaker, International Workshop on “Weighting in Multi-dimensional Poverty Measures”, Oxford Poverty and Human Development Initiative, University of Oxford. May 2008
- Keynote Speaker, II International Workshop on Poverty and Social Exclusion : Dynamics and Multidimensional Issues, Barcelona. Nov 2007
- Was Chairman of session at the Journées de Micro-économie Appliquée 2007, organised by the University of Fribourg, Switzerland. Jun 2007
- Was Chairman of session and presented a paper at the International Workshop on “Computational and Financial Econometrics”, University of Geneva, Switzerland. Apr 2007
- Presented a paper at the South Asian Econometric Society meeting, Dec. 2006, organised by the Institute of Financial management and Research, Chennai, India. Dec 2006
- Presented a paper at the United Nations Research Institute for Social Development (UNRISD) Workshop on Social Policy Index, December 2006, organised by UNRISD, Geneva. Dec 2006
- Invited Guest at the LERU (League of European Research Universities) Meeting, University of Helsinki, Finland. Apr 2006
- Presented a paper at the International Conference on ‘Liberalisation Experiences in Asia: A Normative Appraisal’, organised by the Indian Council of Social Science Research, Indian Statistical Institute and Centre de Sciences Humaines, at Delhi. Jan 2006

Presented a paper at the 5th International Conference on the Capability Approach: Knowledge and Public Action, held in Pavia, Italy.	Sep 2005
Presented a paper at the Conference on The Measurement of Multidimensional Poverty: Theory and Evidence, organised by the International Poverty Centre, UNDP, in Brasilia.	Aug 2005
Presented a paper at the First meeting of the Society for the Study of Economic Inequality held in Palma de Mallorca, Spain.	Jul 2005
Paper accepted at the 12th International Conference on Panel Data, Copenhagen but couldn't present due to unforeseen events in the Department.	Jun 2005
Presented a paper at the 4th International Conference on the Capability Approach: Knowledge and Public Action, held in Pavia, Italy.	Sep 2004
Presented a paper and was Chairman of a session at the 11th International Conference on Panel Data, Texas A&M, College Station, U.S.A.	Jun 2004
Paper accepted at 10th International Conference on Panel Data, Berlin but unfortunately couldn't present due to illness.	Jun 2002
Organised the Ninth International Conference on Panel Data at the University of Geneva.	Jun 2000
Invited to talk at the Round Table on "Ethics and Economics", organised by Kairos Global Association for Investment Ethic, Geneva.	Sep 1999
Was invited to discuss a keynote presentation and was Chairman of a session at the Eighth International Conference on Panel Data, Goteberg.	Jun 1998
Invited to give a talk at the FAME Research Day Meeting, organised by FAME, Geneva.	Apr 1998
Presented a paper at the International Conference of the European Society for Ecological Economics on "Ecological Economics and Development", Geneva.	Mar 1998

Presented a paper and was Chairman of a session at the Seventh International Conference on Panel Data, Paris.	Jun 1997
Presented a paper at the Econometric Society Australasian Meeting, held at the University of Western Australia, Perth.	Jul 1996
Presented a paper at the Sydney International Statistical Congress, held at Sydney, Australia.	July 1996
Presented a paper at the Sixth International Conference on Panel Data, Amsterdam.	Jun 1996
Participated in the ‘Troisième cycle’ (doctoral/post-doctoral course) on finance organised by the University of Neuchâtel as part of the “3ème cycle romand en gestion d’entreprise”.	Nov 1995
Presented a paper at the 10th International Workshop on Statistical Modelling, at Innsbruck, Austria.	Jul 1995
Participated in the “First International Conference on High Frequency Data in Finance”, at Zurich.	Mar 1995
Presented a paper and was Chairman of a session at the “Fourth Conference on Panel Data”, at Budapest.	Jun 1992
Participated in and was Chairman of a Session at the Conference “The Econometrics of Panel Data”, organised by INSAE at Paris.	Jun 1990
Presented a paper at the Conference “Journées d’Etudes sur l’Utilisation des Données de Panel”, at the University of Paris, Val de Marne.	Jun 1987
Presented a paper at the Winter Symposium of The Econometric Society, at Bad Honnef, Germany.	Jan 1986
Presented a paper at the Research Seminar of The Indian Statistical Institute, New Delhi.	Feb 1985
Presented a paper at the Annual Congress of The Indian Econometric Society, at Annamalai University, Chidambaram, India.	Jan 1983

INVITED TALKS

Economics Research Seminar, University of Bath, U.K.	Mar 2010
Econometrics Workshop, University of Cornell, U.S.A.	Sep 2006
Research Seminar, Indian Institute of Technology, Chennai, India.	Jul 2006
Research Seminar, Madras School of Economics, Chennai, India.	Jul 2006
Econometrics Research Seminar, University of Zurich.	May 2000
Research Seminar, Department of Economics, University of St. Gall.	Jun 1999
Research Seminar, University of Southern California, Los Angeles.	Mar 1999
Research Seminar, Department of Quantitative Methods, University of Tunis.	Apr 1996