



## Department of Economics

**Amos Golan**  
**Professor**

### Contact Information

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[The 2nd Conference on Information and Entropy Econometrics: In Honor of George Judge \(Sept. 23-25, 2005\)](#)

[Information and Entropy Econometrics: A conference in Honor of A. Zellner \(Sept. 19-23, 2003\)](#)

[Summer Program in Applied Econometrics](#)

### Education

BA (Economics) 1980, Hebrew University of Jerusalem  
MS 1982, Hebrew University of Jerusalem  
Ph.D. 1988, University of California, Berkeley

### Research Interests

- Information Theoretic Methods of Estimation and Inference
- Information and Entropy Econometrics: [Entropy/Information and GME Resources](#)
- Statistics and Information Systems
- Image Reconstruction: [Examples of Image Reconstruction](#)
- Econometrics/Micro-econometrics (Theory and Applied)
- Policy and Applied Micro Economics
- Linear and Nonlinear Dynamics of Economic Systems and Data

### Honors, Fellowships

- NSF/ASA/Census Senior Research Fellow
- Research Fellow - The Max-Planck Institute for Plasma Physics (Munich, Germany)
- Elected Member – International Statistical Institute
- Senior Visiting Fellowship (2007) - Institute of Advanced Study (University of Bologna)

## Editorial Services

- Guest Editor, [Journal of Econometrics](#). Special Two-Issues on “Information and Entropy Econometrics,” (Volume 107, Issues 1-2, March, 2002). [[Table of Contents](#)]
- Guest Co-Editor (with Y. Kitamura), [Journal of Econometrics](#). Special Issue on “Information and Entropy Econometrics,” based on selected papers presented at the IEE Conference (2007).
- Guest Co-Editor (with E. Maasoumi), [Econometric Reviews](#). Special Issue on “Information and Entropy Econometrics,” based on selected papers presented at the IEE2 Conference (Forthcoming).
- Editorial Board and Associate Editor- [Econometric Reviews](#)
- Editorial Board – [Foundations and Trends in Econometrics](#)
- Editorial Board (until 2006) – [Entropy](#), An On-Line International and Interdisciplinary Journal of Entropy and Information Studies

## Additional Teaching

- Mongolian Central Bank and Ministry of Finance; New and Information-Theoretic Econometrics – Training on analyzing complex and incomplete data (June, 2007).
- The Netherlands Network of Economics, one/two week course on New and Information-Theoretic Econometrics (May, 1997; June, 2001; June, 2004).
- The Scandinavia Network of Universities, one week course on New and Maximum Entropy Econometrics (Copenhagen, May, 1999).
- The Max-Planck Institute for Plasma Physics, one week course on New and Maximum Entropy Econometrics (Munich, Germany, July, 1999).
- Economic Research Service – USDA, one week course on New and Maximum Entropy Econometrics (Washington, DC, October 2000).
- UC Berkeley, two weeks course on New and Maximum Entropy Econometrics (1996, 1998).

## Selected Publications

### Books



Jeffrey M. Perloff, Larry S. Karp, Amos Golan (2007), *Estimating Market Power and Strategies*, Cambridge University Press. [[Link to Publisher's Website](#)]

Amos Golan, George G. Judge, Douglas Miller (1996), *Maximum Entropy Econometrics: Robust Estimation with Limited Data*, John Wiley & Sons. [[Link to Publisher's Website](#)]

## Articles

A. Golan, "[Information and Entropy Econometrics — A Review and Synthesis](#)", Foundations and Trends® in Econometrics: Vol. 2: No 1–2, pp 1-145. [[Book Information Link](#)]

A printed and bound version of this article is available at a 50% discount from Now Publishers. This can be obtained by entering the promotional code MC08004 on the [order form](#) at now publishers. You will then pay \$45/Euro plus postage.

A. Golan and E. Maasoumi, "Information Theoretic and Entropy Methods – Editors' Summary," *Econometric Reviews* (Forthcoming)

A. Golan, "Information and Entropy Econometrics – Volume Overview and Synthesis," *Journal of Econometrics* (2007). [[Link to the Full Volume](#) and a [Link to the Article](#)]

A. Golan, J. Lane and E. McEntarfe, "The Dynamics of Worker Reallocation within and Across Industries." *Economica* (2007) 74, 1-20 [[Link to the Article](#)]

X. Wu, J. Perloff and A. Golan, "Effect of Government Policies on Urban and Rural Income Inequality," *Review of Income and Wealth* (2006) 52, 213-235.

A. Golan, A. Bhati and B. Buyuksahin, "An Information-Theoretic Approach for Image Reconstruction: The Black and White Case" in *Bayesian Inference and Maximum Entropy Methods in Science and Engineering: 25th International Workshop (MAXENT 2005)*, K. Knuth, ed. (2005).

U.v. Toussaint, A. Golan and V. Dose and, "Maximum Entropy Decomposition of Quadrupole Mass Spectra." *Journal of Vacuum Science and Technology A* 22(2), Mar/Apr 2004, 401-406.

A. Golan and J. M. Perloff, "Superior Forecasts of the U.S. Unemployment Rate Using a Nonparametric Method," *Review of Economics and Statistics* 88(1), 2004, 433-438.

A. Golan, E. Moretti and J. M. Perloff, "A Small Sample Estimation of the Sample Selection Model," *Econometric Reviews* 23(1), 2004, 71-91.

A. Golan and L. Marsh, "An Information Theoretic Approach to Estimating Missing Categorical Dependent Variable Values," *American Statistical Association Proceedings* (2004).

A. Golan "An Information Theoretic Approach for Estimating Nonlinear Dynamic Models," *Studies in Nonlinear Dynamics & Econometrics* (December, 2003) Vol. 7: No. 4.

A. Golan and H. Gzyl, Priors and Information-Theoretic Estimation, *American Statistical Association Proceedings* (2003).

A. Golan and H. Gzyl, "A Generalized Maxentropic Inversion Procedure for Noisy data," *Applied Mathematics and Computation* 127 (2002) 249-260.

- A. Golan, "[Information and Entropy Econometrics – Editor’s view](#)," *J. Econometrics* 107, 1-2 (2002), 1-15.
- A. Golan and J. M. Perloff, "[Comparison of Maximum Entropy and Higher-Order Entropy Estimators](#)," *J. Econometrics* 107, 1-2 (2002), 195-211.
- A. Golan and D. Volker, "[Tomographic Reconstruction from Noisy Data](#)," *Bayesian Inference and Maximum Entropy Methods in Science and Engineering: 21st International Workshop (MAXENT 2001)*, R. Fry, ed. (Am. Inst. Physics, Forthcoming).
- A. Golan and D. Volker, "[A Generalized Information Theoretical Approach to Tomographic Reconstruction](#)," *J. of Physics A: Mathematical and General* (2001) 1271-1283.
- A. Golan, "[A Simultaneous Estimation and Variable Selection Rule](#)" *J. Econometrics* (January, 2001), 101:1, 165-193. (Incomplete version)
- A. Golan, L. Karp and J. M. Perloff, "[‘Estimating Firms’ Mixed Price and Advertising Strategies: Coke and Pepsi](#)," *J. Bus. Econ. Stat.* (October, 2000), 18: 4, 398-409.
- A. Golan, J. M. Perloff and Z. Shen, "[Estimating a Demand System With Non-negativity Constraints: Mexican Meat Demand](#)," *Review of Economics and Statistics* (2001), 83(3), 541-550.
- A. Golan and H. Gzyl, "A Generalized Maxentropic Inversion Procedure for Noisy data," *Applied Mathematics and Computation* (Forthcoming).
- Golan and S. Vogel, "Estimation of Non-Stationary Social Accounting Matrix Coefficients With Supply-Side Information," *Economic Systems Research* (December, 2000), 12:4, 447-471.
- M. Crouchane, A. Golan and D. Nickerson, "[Estimating and Evaluation of Loan Discrimination - An Informational Approach](#)," *J. Housing Research* (2000), 11:1, 67-90.
- Y. Agnon, A. Golan and M. Shearer, "Nonparametric, Nonlinear, Short-Term Forecasting: Theory and Evidence for Nonlinearities in the Commodity Markets," *Econ. Letters* 65 (1999) 293-299.
- A. Golan, "Maximum Entropy Approach for Estimating Nonlinear Dynamic Models," *Maximum Entropy and Bayesian Methods*, W. V. D. Linden and V. Dose, ed. (Kluwer Academic Press, 1999).
- A. Golan, E. Moretti and J. Perloff, "[A Small-Sample Estimation of the Sample-Selection Model](#)."
- A. Golan, E. Moretti and J. Perloff, "An Informational Based Sample-Selection Estimation Model of Agricultural Workers Choice Between Piece-Rate and Hourly Work," *American Journal of Agricultural Economics*, 81 (1999) 735-741.
- A. Golan, "Maximum Entropy, Likelihood and Uncertainty: A Comparison," *Maximum Entropy and Bayesian Methods*, G. Erickson, ed. (Kluwer Academic Press, 1998).

A. Golan, G. G. Judge and J. Perloff, "Estimation and Inference With Censored and Ordered Multinomial Response Data," *Journal of Econometrics* 79 (1997) 23-51.

A. Golan, G. G. Judge and D. Miller, "Information Recovery in Simultaneous Equations' Statistical Models," *Handbook of Applied Economic Statistics*, D. Giles and A. Ullah, eds. (Marcel Dekker, 1998) 365-380.

#### Selected Conference/Session Organization

- Organizer of the first (summer, 1996) and second (summer, 1997, Invited Session) "Maximum Entropy Econometrics and Statistical Economics" sessions of the North America Summer Econometrics Meetings.
- Scientific Committee (and organizer) for the 1997-1999 Maximum-Entropy and Bayesian Conferences.
- Organizer (with J. Perloff) of an Invited Session in the Winter American Economic Assoc. Meetings (NY, January 1999).
- Organizer of an Invited Session for the Society for Nonlinear Dynamics and Econometrics (Florence, Italy, March 2003).
- Chair and Organizer of a conference on Information and Entropy Econometrics, IEE, (AU, September 19-21, 2003). Conference was sponsored (and funded) by the American Statistical Association, the Jaynes Fund, ONR and CAS-AU.
- Chair and Organizer of the second conference on Information and Entropy Econometrics, IEE2 (September, 2005; External sponsors/grants include Am. Stat. Assoc., The Jaynes Foundation, Giannini Foundations).