

TJALLING C. KOOPMANS ECONOMETRIC THEORY PRIZE 2012–2014



Econometric Theory is proud to announce the winning article for “The Tjalling C. Koopmans *Econometric Theory* Prize” over the period 2012–2014 inclusive. The prize is jointly supported by the publishers, Cambridge University Press and the late Mrs. Truus Koopmans. It is named in honor of Tjalling C. Koopmans, the 1975 Nobel Laureate in Economic Science. The selection of the winning article was made by the Advisory Board of the Journal and all articles published in *Econometric Theory* over 2012–2014 inclusive were candidates for the prize, except those that were authored or coauthored by the Editor and members of the Advisory Board. The prize is accompanied by a financial award of \$1,000 to the winning author.

The winning article and citation (written by the Advisory Board and Editor) are as follows:

Ivana Komunjer is awarded the Tjalling Koopmans Econometric Theory Prize for the paper

“Global Identification in Nonlinear Models with Moment Restrictions,” *Econometric Theory*, Vol. 28, No. 4, August 2012, pages 719–729.

Citation

The paper derives sufficient conditions for global identifiability in nonlinear model classes. The models are characterized by a finite number of unconditional moment restrictions. A set of assumptions is given which guarantee that the moment conditions uniquely determine the underlying true parameter. The main findings are based on a homeomorphism result. The assumptions given in the paper provide an alternative to the sufficient conditions for global identifiability of nonlinear systems given by F.M. Fisher (1966) and T.J. Rothenberg (1971). Earlier, conditions for identifiability in systems which are linear in the variables, but where the parameters satisfy nonlinear restrictions, had been obtained by L. Wegge (1965).

Cambridge University Press joins me in congratulating the author on her success in receiving this award.

Peter C. B. Phillips
April 2015