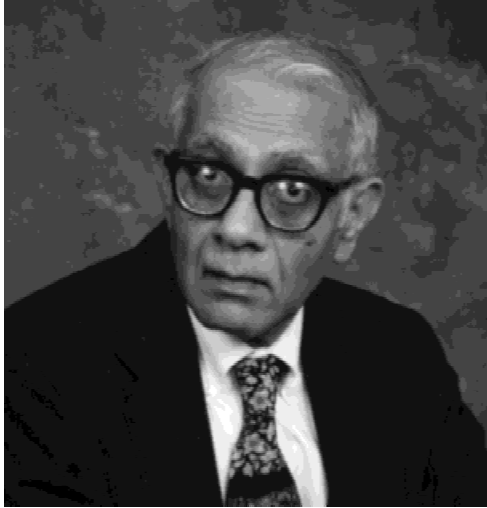


OBITUARY

G.S. Maddala, 1933–1999



On June 4, 1999 G.S. Maddala (popularly and affectionately known as GS) passed away in Columbus, Ohio at the age of 66. A leading figure in the econometrics profession for more than three decades, he held the University Eminent Scholar Professorship in the Department of Economics at Ohio State University at the time of his death. GS is survived by his wife Kameswari, “Kay,” and several members of his immediate family: his daughter, Tara, of Houston; his son, Vivek, of San Francisco; and two sisters who live in India.

GS’s previous university affiliations include Stanford University (1963–1967), University of Rochester (1967–1975), and University of Florida (1975–1993). At Florida, he was a Graduate Research Professor and the Director of the Center for Econometrics and Decision Sciences. He held visiting appointments at Cornell, Yale, CORE, Monash, Columbia, the California Institute of Technology (as the Fairchild Distinguished Scholar), and many other institutions. At the time of his death, GS was an Advisory Editor of *Econometric Theory*, an Associate Editor of *Journal of Statistical Planning and Inference*, and a long-time Fellow and active participant of the Econometric Society. He was an Associate Editor of *Econometrica* during 1970–1979 and an Associate Editor of *Journal of Applied Econometrics* from 1993 to 1996.

GS had a passion for writing and research and the gift of a brilliant expositor—the ability to cut through the technical superstructure to reveal essential detail only, yet in the process of simplification never to lose the nerve center of the methods he sought to explain. This skill was apparent in all his writing and was the central element in his textbook expositions. His 1977 econometrics text redefined the boundaries of econometrics that could be integrated into graduate econometrics teaching and became a new standard for subsequent econometrics textbooks. His 1983 Econometric Society monograph, *Limited Dependent and Qualitative Variables in Econometrics*, was an immediate best seller and was declared a citation classic in *Current Contents* (vol. 30, July 26, 1993). It has fueled much of the innovative applied research in this area during the last 15 years, and it has served as a bible to empirical researchers in applied microeconomics.

Born in India to a family of very modest means, GS came to the Department of Economics at the University of Chicago as a Fulbright Scholar with a B.A. in Mathematics from Andhra University and an M.A. in Statistics from Bombay University. Since completing his doctorate at Chicago in 1963, GS has been a prolific writer, producing over 110 articles and 12 books covering almost every emerging area of econometrics throughout his career. His latest book (with I.-M. Kim), *Unit Roots, Cointegration, and Structural Change*, published by Cambridge University Press, came out just a few months ago. In classic GS style, this new book “sought to bring together the many different strands of research in this area . . . for the benefit of empirical as well as theoretical researchers.” Like the Victor Hugo remark that heads the Preface, “nothing is more powerful than an idea whose time has come”; and, in scientific matters, that process is greatly furthered by good exposition, of which this book is a fine example.

According to the *Social Science Citation Index*, GS has been one of the top five most cited econometricians during each of the years 1988–1994. This is undeniable testimony to his influence on contemporary econometric thought. He has worked on an enormous range of topics in econometrics, coming close to covering the entire field. In econometric methodology, he has contributed to distributed lags, generalized least squares, panel data, simultaneous equations, errors in variables, income distribution, switching regressions, disequilibrium models, qualitative and limited dependent variable models, self-selection models, outliers and bootstrap methods, unit roots and cointegration methods, and Bayesian econometrics, among other topics. In empirical economics, GS has written papers in such diverse areas as consumption, production and cost functions, money demand, regulation, pseudo-data, returns to college education, housing market discrimination, survey data on expectations, and risk premia in futures markets. How remarkable it is that he has made significant contributions to such varied areas of econometrics. Yet, in his often self-deprecating way, GS used to say that he never made any hard decision to do anything in life, he just tumbled onto them—that his whole attitude in these matters was influenced by the Indian philosophy that “nothing matters.”

Even though his most influential contributions have been in methodology, he loved to write econometrics in plain English and had an extraordinary talent to penetrate to the essence of problem, conveying basic ideas lucidly in simple words. This exceptional expository capability made him revered to applied and theoretical econometricians alike. GS's style was often to take a critical but constructive look at evolving econometric techniques, in particular those that have little practical applications. In doing so, he never hesitated to go against the tide of the profession. He was one of the few econometricians who constantly asked whether the questions being answered are worth asking, always maintaining a clear perspective on a wide range of issues in econometrics and their relationship to economic problems. In oral presentations at seminars and conferences, he was well known for making points with a characteristic sense of wit and humor, not to mention his self deprecating, oft-stated remark that "it was all in the paper," representing a humorous counterculture to present-day demonstrative live-data-show presentations. Those close to him were constantly aware of GS's pervasive sense of humor. Without his presence, conferences will never be the same.

GS has been a mentor and a source of inspiration to more than 50 doctoral students whom he has supervised over the years. They have benefited from the durability of his insights and the power of his analytical mind. Until the last day of his life, GS kept doing what he liked to do the most—talking to graduate students, worrying about them, and writing papers and books with them. After hearing the news of his death, one of GS's current Ph.D. students sent the following e-mail message to all his Ohio State University professors and fellow graduate students, "I started to work with GS almost a year ago. Even though it is a short amount of time, I realized a clear fact that anyone who was close to GS must have realized: GS's quality as a person was even greater than his qualities as an econometrician. As an econometrician, he wrote many books and papers that anyone can read. However, his quality as a person was only enjoyed by a few that were close to him. I feel truly blessed that God gave me the opportunity to be close to him during this year." There could be no more fitting epitaph for a teacher to whom his students meant so much, and none that GS himself would have prized more highly than that. With his death, the economics profession has lost one of its most prolific, energetic, influential, and articulate members, a man who was loved by so many of us. An ET Interview with GS will be published in the October 1999 issue.

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