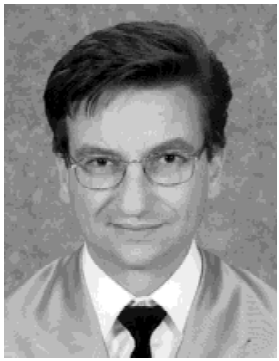
Econometric Theory, **19**, 2003, 1201–1202. Printed in the United States of America.
DOI: 10.1017/S0266466603196168

THE 2000–2002 TJALLING C. KOOPMANS *ECONOMETRIC THEORY* PRIZE



Stefan Sperlich



Dag Tjøstheim



Lijian Yang

Econometric Theory is proud to announce the winning article for The Tjalling C. Koopmans *Econometric Theory* Prize for the period 2000–2002 inclusive. The winning article and citation (written by the Advisory Board) are as follows:

Stefan Sperlich, Dag Tjøstheim, and Lijian Yang are awarded
the Tjalling C. Koopmans *Econometric Theory* Prize
for their paper

Nonparametric Estimation and Testing
of Interaction in Additive Models

which appeared in
Econometric Theory 18(2), April 2002, pages 197–251

A large and useful class of nonlinear models, obtained by generalizing additive models through adding second-order interaction terms, is analyzed using nonparametric techniques. This is a wide-open area for research and it is very useful to have available a firm foundation for empirical research in the area. The authors develop asymptotics for marginal integration and back-fitting estimation techniques. They propose procedures for testing interaction effects and suggest bootstrap methods. Finally, they provide simulation evidence and give an empirical implementation to a livestock production function.

© 2003 Cambridge University Press 0266-4666/03 $12.00

https://doi.org/10.1017/S0266466603196168 Published online by Cambridge University Press

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* 2000–2002 (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 authors.

Cambridge University Press joins me in congratulating the authors on their success in receiving this award.

Peter C.B. Phillips
New Haven, CT
July 7, 2003

https://doi.org/10.1017/S0266466603196168 Published online by Cambridge University Press