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Richard Sperling (1961–2011)



My former coauthor, Dr. Richard Sperling, battled lung cancer for over two years; he lost that fight on 28 January. Richard first contacted me over 10 years ago when he was a graduate student and wanted to pick my brain on some time-series topics. Our collaboration extended to the authorship of several Stata routines, notably, dfgls, documented in Stata Technical Bulletin 58: 35–36 (2000), which was adopted by StataCorp and is now part of official Stata. He and I also coauthored wntstmvq, a multivariate Q test statistic, documented in Stata Technical Bulletin 60: 39–41 (2001), and hegy4, a seasonal unit-root test. Richard is the author of dfao, a unit-root test in the presence of additive outliers, available from the Statistical Software Components archive.

Richard studied for a degree in economics at the University of Illinois, Chicago, and did his doctorate at Ohio State. He worked for the Federal Home Loan Bank in San Francisco; at the Economic Research Service, U.S. Department of Agriculture; at the

Center for Continuing Study of the California Economy; and most recently, for the CNA Corporation in Alexandria, Virginia. In his own words, he was an avid bicyclist and jazz listener.

Richard would have celebrated his 50th birthday this April. During his illness, he kept in touch with me and many other friends, relatives, and acquaintances through a listserv. Richard urged us in his farewell message to "try not to get stressed out by what I consider trivial things like traffic jams, the possibility of missing a flight, and the ups and downs of the stock market. Take it from someone who knows about stress. Life really is too short. Make the most of it and enjoy!"

I am proud to have been his friend.

Christopher F. Baum, Boston College