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6 de Diciembre, 2016

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Educación:

Ph.D. en Economics, *University of California San Diego*, 1986, (Mis Directores de Tesis fueron, Clive. W.J. Granger y Robert F. Engle, Premios Nobel de Economia, 2003). Licenciado en Economía. *Universidad Autónoma de Madrid*, 1979.

Nombramientos Académicos:

Catedrático de Economía Aplicada, Universidad Carlos III de Madrid (UC3M) desde 1998. Titular de la Cátedra UC3M de Internacionalización desde 2016. *Director de la Escuela Internacional Carlos III*, UC3M desde 2015. *Director* del Master in Industrial Economics and Markets at UC3M desde 1995. Titular de la Cátedra *Telefónica-UC3M de* "Economía de las Telecomunicaciones" 2001-2015. *Vice-Rector de Relaciones Internacionales*, UC3M 2007-2015. *Decano* de la Facultad de Ciencias Sociales y Jurídicas, UC3M 2001- 2003.

Actividades Profesionales:

Editor Asociado de la *European Economic Review* 2003-2006, *Macroeconomic Dynamics* desde 1996 y *Studies in Nonlinear Dynamics and Econometrics* desde 2006. ***Consultor del Banco Mundial*** **2004-2011** sobre "Investment Climate Assessments (ICA) on Productivity and Economic Performance based on Firm Level Data from Latin America, Central Europe Asia and Africa". ***Asesor de Economía: Modelo MOISES*** 1987-1990**,** Ministerio de Economía y Planificación.

Selección de Proyectos de Investigación

(1) "Research and Strategies on Intangible Assets". Ministry of Economics and Competitiveness, 2016-2018.
(2) "Innovation in the Knowledge Economy: Strategies and Organization". Ministry of Economics and Competitiveness, 2013-2015.
(3) AUTOFIM: Automated financial modeling (MEIF-CT-2006-042097). Marie Curie, European Commission, 2009-2011.
(4) "MICFINMA: Microstructure of Financial Markets in Europe". European Project on VPM-Improving Human Research Potential, HPRN-CT-2002-00232, years, 2002-2006.
(5) "New Approaches to the Study of Economic Fluctuations". European Project on Training and Mobility of Researchers (TMR), 1998-2001.
(6) "Asymmetric Long Run Dynamic Employment Decision". Proyect SPES (CEE). With G. A. Pfann of the Limburg Universityen Maastrich (Netherlands) and S. Burgess of the Bristol University (United Kingdom). 1992-1995.
(7) "Monopolistic Competition, Disequilibrium and Macroeconometric Models". Proyecto SPES (CEE). Join work with Omar Licandro (Universidad Carlos III de Madrid), P. Malgrange y J-P. Laffarge (CEPREMAP), París, France, and H. Snessens (Université Catolique de Louvain), Belgium. 1993-1994.

Selección de Papers Publicados

(1) "Score-Driven Dynamic Patent Count Panel Data Models". Joint with S. Blazsek. *Economic Letters* 149, 116–119, 2016.
(2) "Patent Propensity, R&D and Market Competition: Dynamic Spillovers of Innovation Leaders and Followers". Joint with S. Blazsek. *Journal of Econometrics* 19, 145–163, 2016.
(3) "Estimation and Inference in Univariate and Multivariate Log-GARCH-X Models when the Conditional Density is Unknown". Joint with G. Sucarrat and Steffen Grønneberg. *Computational Statistics and Data Analysis* 100, 582–594, 2016.

(4) "Does Recession Drive Convergence in Firms' Productivity? Evidence from Spanish Manufacturing Firms". Joint with Rodolfo Stucchi. *Journal of Productivity Analysis*, V. 41, 339–349, 2014.
(5) "Automated Model Selection in Finance: General-to-Specific Modeling of the Mean and Volatility Specifications" Joint with G. Sucarrat. *Oxford Bulletin of Economics and Statistics*, Volume 74, issue no. 5, 716-735, *2012*.
(6) "Modeling Electricity Prices: International Evidence". Joint with J. I. Peña and P. Villaplana. *Oxford Bulletin of Economics and Statistics, V. 73, 622-650*, 2011.
(7) "Knowledge spillovers in US patents: A dynamic patent intensity model with secret common innovation factors". Joint with S. Blazsek. *Journal of Econometrics* , 159, 14-32, 2010.
(8) "Managing Knowledge Spillovers: The Impact of Absorptive Capacity on Innovation Performance". Joint with A. Fosfuri and J. Tribo. *Research Policy*. 38 pags. 96-105 2009.
(9) "Testing for Cointegration Based on Induced Order Statistics". Joint with A. Garcia and Teresa Santos. *Computacional Statistics.* 2008. Vol. 23, 131-15*1*.
(10) "Range Unit Root (RUR) Tests: Robust against Nonlinearities, Error Distributions, Structural Breaks and Outliers". Joint with A. Garcia and F. Aparicio. *Journal of Time Series Analysis.* 2006. Vol. 27, 545-576.
(11) "Asymmetries in Bid-Ask Responses to Innovations in the Trading Process". Joint Work with R. Pascual. *Empirical Economics.* 2006. Vol.30, 913-946.
(12) "On the Bidimentionality of Liquidity". Joint with R. Pascual and M. Tapia. *European Journal of Finance*. 2004. Vol.10, 1-15.
(13) "Nonlinear Error Correction: The Case of Money Demand in the UK (1878-2000)". *Macroeconomic Dynamics*. 2004, 8, 76-116.
(14) "Adverse Selection Costs, Trading Activity and Liquidity in the NYSE: An Empirical Analysis in a Dynamic Context". Joint with R. Pascual and M. Tapia. *Journal of Banking and Finance*. 2003.
(15) "Nonlinear Error Correction Models". Joint with S. Mira. *Journal of Time Series Analysis.* Vol. 23, 509-522, 2002.
(16) "Instrumental Variable Interpretation of Cointegration with Inference Results for Fractional Cointegration". Joint with F. Marmol, and F. Aparicio. *Econometric Theory*. Vol. 18, 646-672, 2002.
(17) "Testing Nonlinearity: Decision Rules for Selecting between Logistic and Exponential STAR Models". Joint with O. Jorda. *Spanish Economic Review*. Vol. 3, 193-209, 2001.
(18) "Cointegration Testing under Structural Breaks: A Robust Extended Error Correction Model". Joint with M.A. Arranz. *Oxford Bulletin of Economics and Statistics*. Vol. 62, 23-52, 2000.
(19) "Information Theoretic Analysis of Serial Correlation and Cointegration". Joint with F. Aparicio. *Studies in Nonlinear Dynamics and Econo*metrics. Vol. 3, 119-140, 1999.
(20) "Cointegration and Common Factors". Joint with D. Peña. *Journal of Time Series Analysis*. Vol. 15, nº 6, 577-586, 1994.
(21) "Investigating the Relationship Between Gold and Silver Prices". Joint with C.W.J. Granger. *Journal of Forecasting.* Vol. 17, 81-107, 1998.

Selección de Working Papers en Proceso de Evaluación Anónima

(1) "Equation-by-Equation Estimation of Multivariate Periodic Electricity Price Volatility". Joint with G. Sucarrat (2016).
(2) "Missing Values: An Econometric Approach". Joint with J. Pena (2015).
(3) "Unbiased QML Estimation of Log-GARCH Models in the Presence of Zero Returns*"* Joint with Genaro Sucarrat (2013).
(4) "Robust Methodology for Investment Climate Assessment on Productivity: Application to Investment Climate Surveys from Central America". Joint with J. L. Guasch and J. Pena, (2014).

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