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CURRICULUM VITAE

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PERSONAL

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EDUCATION

1989: Ph.D. (Economics); London School of Economics, London.
Thesis Title: " Semiparametric Estimation in Cross-Sectional Heteroskedastic Econometric Models".
Supervisor: Peter M. Robinson.
1984: M. Sc. in Econometrics and Mathematical Economics; London School of Economics, London.
1983: Diploma in Econometrics and Mathematical Economics; London School of Economics, London.
1981: Licenciatura en Economía (B. Sc. Economics); Universidad Complutense de Madrid; Madrid.

EMPLOYMENT

2006- : Catedrático (Full Professor); Universidad Carlos III de Madrid.
2005-2006: Visiting Professor, London School of Economics.
1997-2005: Catedrático (Full Professor); Universidad Carlos III de Madrid.
1994-1997: Profesor Titular; Universidad Carlos III de Madrid.
1991-1994: Assistant Professor; Universidad Carlos III de Madrid.
1989-1991: Assistant Professor; Indiana University.
1985-1989: Research Assistant; London School of Economics.

GRANTS (PRINCIPAL INVESTIGATOR)

2019-2022: “Especificación y Validación de Modelos Econométricos”, Ministerio de Ciencia, Innovación y Universidades, Plan Nacional de I+D+i, ECO2017-86675-P.
2015-2018: Ministerio de Economía, Industria y Competitividad, Subprograma Estatal de Fortalecimiento Institucional, Unidad de Excelencia María de Maeztu, MDM-2014-0431.
2014-2017: “Contrastes de Especificación de Modelos Econométricos con Aplicacióna la Evaluación de Políticas”, Ministerio de Economía, Industria y Competitividad, Plan Nacional de I+D+i; ECO2014-55858-P.
2012-2014: "Contrastes de Especificación de Modelos Econométricos"; Spanish Ministry of Science and Technology, Plan Nacional I+D+i; ECO2012-33053.
2008-2011: "Proyecto de Econometría y Economía Aplicada"; Comunidad de Madrid (DGUCM), S2007/HUM-0444.
2007-2012: "Contrastes de Especificación de Modelos Econométricos"; Spanish Ministry of Science and Technology, Plan Nacional I+D+i; SEJ2007-62908.
2005: "Exploratory Workshop on Specification Testing", European Science Foundation, nº 04-171.
2004-2007: "Contrastes de Especificación de Modelos Econométricos"; Spanish Ministry of Education; Plan Nacional I+D+i; SEJ2004-04583/ECON.
2002: "Trabajo Infantil y Desigualdad en el Acceso a los Servicios Sanitarios"; Comunidad de Madrid; nº 06/0181/2002.

2002-2004: "Contrastes de Especificación de Modelos Econométricos"; Spanish Ministry of Science and Technology; DGI nºBEC2001-1270.
2000-2002: "Nonparametric, Semiparametric and Resampling Methods"; Grant for Organization of Congresses of Spanish Ministry of Education; DGES nº PGC2000-2187-E.
1998-2000: "Contrastes de Especificación de Modelos Econométricos"; Spanish Ministry of Science and Technology; DGES nº PB98-0025.
1996-1998: "Aplicación de Procesos Empíricos, Técnicas de Suavizado y Métodos de Remuestreo en la Especificación y Validación de Modelos Econométricos"; Spanish Ministry of Education; DGES nº PB95-0292.
1996-1997: "Nonparametric and Semiparametric Inference"; Investigador Principal del Proyecto; Spanish Ministry of Education, CICYT nº TXT96-1744.
1993-1995: "Inferencia No Paramétrica y Semiparamétrica con Aplicación a Modelos Econométricos", Spanish Ministry of Education; DGICYT nº PB92-0247.

RESEARCH INTEREST

Econometrics; Statistics.

JOURNALS

Associate Editor, *Statistics & Probability Letters* (2008-)
Associate Editor, *Journal of Econometrics* (1998-2017)
Associate Editor, *International Journal of Statistics and* Management (2005-2009)
Associate Editor, *Econometric Theory* (2000-2006)
Associate Editor, *Spanish Economic Review* (1994-2000)
Associate Editor, *Investigaciones Económicas* (1994-2000).
Guest Editor, "Recent advances in nonparametric and semiparametric econometrics: A volume honoring Peter M. Robinson", *Journal of Econometrics* (2009), **152,** 79-196.
Guest Editor, "Recent advances in time series analysis: A volume honoring Peter M. Robinson", *Journal of Econometrics* (2009), **151,** 1-78.
Guest Editor, "Specification testing" , *Journal of Econometrics* (2008), **143,** 1-226.

Referee for: *Econometrica; Annals of Statistics; Biometrika; Journal of the American Statistical Association; Journal of the Royal Statistical Society; Review of Economic Studies; Journal of Econometrics; Review of Economics and Statistics; Bernouilli; Econometric Theory; International Economic Review; Journal of Statistics, Planning and Inferences; Annals of the International Statistical Institute; Journal of Applied Econometrics; Journal of Business and Economic Statistics; Empirical Economics; Econometric Reviews; Journal of Money, Credit and Banking; Oxford Bulleting of Economics and Statistics; Revista Española de Economía; Investigaciones Económicas; Revista de Economía Aplicada; Estadística Española; Test; Scandinavian Journal of Statistics*.

ADMINISTRATIVE AND PROFESSIONAL DUTTIES

Principal Investigator of María de Maeztu Excellence Unit Economics-UC3M (2015-2020).
Member of ERC Advanced Research Grants, Panel SH1 (2012, 2014, 2016, 2018)
Panel Member Junior Leader Program, La Caixa 2017.
Chairman of Economics Department, Universidad Carlos III de Madrid (2006-2009).
Director of Instituto de Economía, Universidad Carlos III de Madrid (2013-2017).
Member of the *Program Committee of the European Meeting of the Econometric Society* 1996, 1998, 1999, 2002, 2003, 2004, 2006, 2007, 2008.
Local organizer of *European Meeting of the Econometric Society* (Madrid, 2004).
Local organizer of *Exploratory Workshop on Specification Testing* (Santander, 2005).

PUBLISHED PAPERS

1. “Nonparametric tests for conditional symmetry” with X. Song. *Journal of Econometrics*, (2018), **206**, 447-471.
2. "Distribution-free tests of conditional moment inequalities", with Juan C.Escanciano, *Journal of Statistical Planning and Inference* (2016), **173**, 99-10.
3. “Non-Nested Testing of Spatial Correlation” (with Peter M. Robinson), *Journal of Econometrics* (2015), **185**, 385-401.
4. “Conditional stochastic dominance testing" (with Juan C. Escanciano), *Journal of Business & Economic Statistics (*2013), **31**, 16-28.
5. "Distribution-free tests of stochastic monotonicity" (with Juan C. Escanciano), *Journal of Econometrics* (2012), **170**, 68–75.
6. "An asymptotically pivotal transform of the residuals sample autocorrelations with application to model checking" (with Carlos Velasco), *Journal of the American Statistical Association* (2011), **495**, 946-958.
7. “Bootstrap assisted specification tests for the ARFIMA Model”. (with Francisco J. Hidalgo and Carlos Velasco), *Econometric Theory* (2011), **27**, 1083-1116.
8. “Distribution-free tests for time series model specification” (with Carlos Velasco), *Journal of Econometrics* (2010)**, 155,** 128-137.
9. “Distribution Free Specification Tests for Dynamic Linear Models” (with Francisco J. Hidalgo and Carlos Velasco), *Econometrics Journal* (2009), **12**, 105-134.
10. “Distribution-free specification tests of conditional models” (with Winfried Stute) *Journal of Econometrics* (2008), **143**, 37-55.
11. " Nonparametric tests for conditional symmetry in dynamic models” (with Juan C. Escanciano), *Journal of Econometrics* (2007), **141**, 652-682.
12. “Consistent tests of conditional moment restrictions" (with Manual A. Domínguez and Pascal Lavergne), *Annales d'Economie et de Statistique* (2006), **81**, 33-67.
13. “Distribution free goodness-of-fit tests for linear processes” (with Javier Hidalgo and Carlos Velasco), *Annals of Statistics* (2005), **33,** 2568–2609.
14. "Sign Tests for Long-memory Time Series" (with Carlos Velasco), *Journal of Econometrics* (2005), **128,** 125-251.
15. "Universal Consistency of Delta Estimators" (with José María Vidal-Sanz), *Annals of the International Mathematical Statistical Institute* (2004), **56,** 791-818**.**
16. "External Bootstrap Tests for Parameter Stability" (with Inmaculada Fiteni), *Journal of Econometrics* (2002). **109**: 275-303.
17. "Firms´ Productivity and the Export Market" (with José C. Fariñas y Sonia Ruano), *Journal of International Economics* (2002), **57**: 397-422.
18. "Goodness-of-fit Techniques for Count Data Models: An Application to the Demand for Dental Care in Spain", (with Begoña Álvarez), *Empirical Economics* (2002), **27**: 543-557.
19. "Averaged Singular Integral Estimation as a Bias Reduction Technique", (with José Vidal-Sanz), *Journal of Multivariate Analysis* (2002), **80**: 127-137.
20. "Significance Testing in Nonparametric Regression Based on the Bootstrap", (with Wenceslao González-Manteiga), *Annals of Statistics* (2001), **29**: 1469-1507.
21. "Subsampling Cube Root Asymptotics with an Application to Manski´s MSE", (with Juan Rodríguez-Poó y Michael Wolf), *Economic Letters* (2001), **73**: 241-250.
22. "A Nonparametric Test for Serial Independence of Regression Errors", (with Juan Mora) *Biometrika* (2000), **87**: 228-234.
23. "Nonparametric Inference on Structural Breaks", (with Javier Hidalgo) *Journal of Econometrics* (2000), **96**: 113-144.

24. "Input Costs, Utilization and Substitution in the Short Run" (with Jordi Jaumandreu and Ana Martín-Marcos), *Spanish Economic Review* (1999), **1**: 239-262.
25. "A Unified Approach to Nonparametric Curve Estimation" (with Ricardo Cao and Wenceslao González Manteiga) *Investigaciones Económicas* (1998), **21**: 209-252.
26. "Testing Non-nested Semiparametric Models: An Application to Engel Curves Specification" (with Juan Mora), *Journal of Applied Econometrics* (1998), **13**: 145-162.
27. "Household Characteristics and Consumption Behaviour: A Nonparametric Approach" (with Daniel MIles), *Empirical Economics* (1997) **22**: 409-429.
28. "Semiparametric Versus Parametric Count-data Models: Econometric Considerations and Estimates of a Hedonic-equilibrium Model of Workers Absentism", (with Thomas J. Kniesner), *Review of Economics and Statistics*, (1997), **79**: 41-49.
29. "Optimal Spectral Kernel for Long-Range Dependent Time Series" (with Peter M. Robinson), *Statistics and Probability Letters* (1996), **30**: 37-43.
30. "Testing Serial Independence Based on the Empirical Distribution Function", *Journal of Time Series Analysis* (1996), **17**: 271-286.
31. "Optimal Spectral Bandwidth for Long Memory" (with Peter M. Robinson) *Statistica Sinica* (1996), **6**:97-112.
32. "On Asymptotic Inferences in Nonparametric and Semiparametric Models with Discrete and Mixed Regressors" (with Juan Mora), *Investigaciones Económicas* (1995). **19**: 435-467.
33. "Nonparametric and Semiparametric Estimation with Discrete Regressors" (with Juan Mora), *Econometrica* (1995), **63**: 1477-1484.
34. "New Methods for the Analysis of Long-memory Time Series", (with Peter M. Robinson), *Journal of Forecasting* (1994), **13**: 97-107.
35. "Semiparametric Testing in Non-nested Econometric Models", (with Thanasis Stengos), *Review of Economic Studies* (1994), **207**: 291-303.
36. "Testing the Equality of Nonparametric Regression Curves", *Statistics and Probability Letters* (1993), **17**: 199-204.
37. "Computing Nonparametric Functional Estimates in Semiparametric Problems", *Econometric Reviews* (1993), **12**: 125-128.
38. "Nonparametric and Semiparametric Econometrics: A Survey" (with Peter M. Robinson), *Journal of Economic Surveys* (1992), **6**: 201-250.
39. "Semiparametric Generalized Least Squares Estimation in the Multivariate Nonlinear Regression Model", *Econometric Theory* (1992), **8**: 203-222.

COMMENTS AND CONTRIBUTIONS TO COLLECTIVE VOLUMES.

1. "On the asymptotic efficiency of directional model checks for regression" (with J.C. Escanciano) *From Statistics to Mathematical Finance: Festschrift in Honour of Winfried Stute*, Ferger, D., González Manteiga, W., Schmidt, T., Wang, J.-L. (Eds.), (2017), Springer.
2. "Non-parametric distribution-free model checks for multivariate dynamic regressions" (with Juan C. Escanciano) in *Contemporary Developments in Statistical Theory,* (2014), 91-118, Springer.
3. "On testing conditional moment restrictions", *Structural Econometrics: Essays in Methodology and Applications*,, B. Dutta ed., Oxford University Press, Oxford. (2010): 285-313.
4. Editor's introduction to "Recent advances in nonparametric and semiparametric econometrics: A volume honoring Peter M. Robinson", *Journal of Econometrics* (2009), **152,** 1-2.
5. Editor's introduction to "Recent advances in time series analysis: A volume honoring Peter M. Robinson", *Journal of Econometrics* (2009), **151,** 1-2.
6. Editor's introduction to "Specification testing" , *Journal of Econometrics* (2008), **143,** 1-4.
7. "The Hoeffding-Blum-Kiefer-Rosenblatt Process", *Encyclopedia of Statistical Sciences* (1998), **3**: 326-327.

8. "Nonparametric and Semiparametric Econometrics: a Survey", (with Peter M. Robinson), *Surveys in Econometrics*, L. Oxley et al eds, Blackwell, New York (1994): 350-396.
9. "Applied Nonparametric Regression: a Review", *Econometric Theory* (1992), **8**: 413-419.
10. "Bounded Influence Regression in the Presence of Heteroskedasticity of Unknown Form" *Nonparametric functional estimation and related topics*, G Roussas ed, Kuwer Publishers (1991), **335**: 297-314.
11. "N-Kernel: A Review" (with Thanasis Stengos), *Applied Econometrics* (1990), **5**: 299-304.

INVITED CONFERENCE LECTURES

2019. 4rd Conference on Goodness of Fit and Change Point Problems, Trento, Italy.
2017. 3rd Conference on Goodness of Fit and Change Point Problems, Karlsruhe, Germany.
2017. New Methods for the Empirical Analysis of Financial Markets, Comillas, Spain
2016. 10th Conference on Computational and Financial Econometrics, Sevilla.
2016: 3rd Conference of the International Society for Non-Parametric Statistics (ISNPS), Avignon, France.
2015. 2nd Workshop on Goodness of Fit and Change Point Problems, Athens, Greece.
2015. 2nd International Symposium on Nonparametric Statistics, Cádiz, Spain
2015. International Symposium on Recent Developments in Econometric Theory with Applications, Xiamen, China.
2012 5th International Conference of the ERCIM WG on COMPUTING & STATISTICS” Oviedo, Spain,
2012 23th EC2 Conference on Hypothesis Testing”, European Conferences of the Econometrics Community”, Maastrich, The Netherlands.
2010 European Meeting of Statisticians, Piraeus University, Athens, Greece,
2010 Joint Statistical Meetings, Vancouver, Canada.
2010- Semiparametric Methods in Economics and Finance, LSE, London. UK.
2009 Troisième colloque CIREQ sur les séries temporelles / Third Time Series Conference. Montreal, Canada.
2009 5th Annual Conference on Economic Growth and Development at ISI Delhi, New Delhi, India.
2008 European Meeting of the Econometric Society, Milan.
2008 ESRC Econometric Study Group, Bristol, UK.
2008 Journées de Statistique à Rennes 2008 Statistique, Econométrie, ENSAI, Rennes, France.
2007 Meeting of the International Indian Statistical Association , Cochin, India.
2006 International Conference on Econometrics, Shanghai University of Finance and Economics, Shanghai, China.
2006 NBER & NSF Time Series Conference, CIREQ, Montreal, Canada.
2004 Karlsruher Stochastik-Tage, Universität Karlsruher, Karlsruher, Alemania.
2004 67th IMS Annual Meeting/ 6th Bernoulli World Congress, Universidad de Barcelona.
2004 Internacional Workshop on Current Advances in Time Series, University of Cyprus, Protaras, Cyprus.
2004 2nd Young Researchers Day, Université Catholiqe de Louvain, Louvain-la-Neuve, Belgium.
2003 Conference in Probability Theory and Mathematical Statistics, Georgia Academy of Sciences, Tbilisi, Georgia.
2002 Current Advances and Trends in Nonparametric Statistics, Crete, Greece.
2000 Canadian Econometric Study Group, Guelph University.
1999 XVII Latinoamerican Meeting of the Econometric Society, Cancún, Mexico.
1997 Application of Semiparametric Methods for Micro-Data, Tilburg University, Tilburg, Netherlands.
1995 Conference on Smoothing and Resampling in Economics, Humboldt University, Berlin, Alemania.
1993 Conference on Semiparametric Econometric Models, Universidad de Laussane, Lausanne, Switzerland.

1990 NATO Advanced Study Institute Conference on Nonparametric Functional Estimation and Related Topics, Spetses, Greece.

PH. D. THESES SUPERVISED

1. Juan Mora (1994): Inferencia en Modelos Econométricos Semiparamétricos, UC3M.
2. Manuel A. Domínguez (1998): Contrastes de Especificación Consistentes de Modelos Econométricos, UC3M
3. Daniel Miles (1998): Especificación e Inferencia en Modelos Econométricos para Curvas de Engel, UC3M.
4. Inmaculada Fiteni (1999): Inferencia en Modelos Econométricos con Cambio Estructural, UC3M.
5. Begoña Álvarez (1999): Especificación y Validación de Modelos de Demanda de Asistencia Sanitaria, Absentismo Laboral y Actitudes de los Desempleados: Aplicación al Caso Español, UC3M.
6. José M. Vidal (1999): Consistencia Universal de los Estimadores Delta: Un enfoque Basado en la Toría de la Aproximación, UC3M.
7. Xiaojun Song (2014): “Three essays on nonparametric tests in nonparametric models”, UC3M.
8. Pedro Sant’Anna (2015): “Essays on Duration and Count Data Models”, UC3M.
9. Andrés García-Suaza (2016): “Couterfactual Analysis using Duration Data”, UC3M.
10. Yuhao Li (2019): “Econometric Modeling of Self-Exciting Process”, UC3M.
11. Rui Cui (2019): “Essays on Specification Tests for Conditional Hazard and Distribution Models
12. Luis Arteaga Molina (2019): “Modelos de coeficientes variables: Verosimilitud empírica y tests de estabilidad”. Co-directed with Juan Rodríguez Poo. (Universidad de Cantabria)