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## CURRICULUM VITAE

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**Citizenship:** Spanish

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### Education

Universidad Complutense de Madrid, 1975-1982

1975-1981: B. Sc. Economics  
1981-1982: Ph.D. Courses

London School of Economics, 1983-1989

1982-1983: Diploma in Econometrics and Mathematical Economics.  
1983-1984: M. Sc. in Econometrics and Mathematical Economics.  
1984-1989: Ph.D. in Economics.

### Positions

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

### Research Interests

Econometric Theory.  
Specification Testing.  
Non-parametric and Semi-parametric Inference.  
Bootstrap methods.  
Time Series.

## **Doctoral Thesis Supervision**

Dr. Juan Mora (1994): Inferencia en Modelos Económicos Semiparamétricos, Universidad Carlos III de Madrid (Universidad Carlos III Ph. D. Award).

Dr. Manuel A. Domínguez (1998): Contrastes de Especificación Consistentes de Modelos Económicos, Universidad Carlos III de Madrid. (Universidad Carlos III Ph. D. Award).

Dr. Daniel Miles (1998): Especificación e Inferencia en Modelos Económicos para Curvas de Engel, Universidad Carlos III de Madrid.

Dr. Inmaculada Fiteni (1999): Inferencia en Modelos Económicos con Cambio Estructural, Universidad Carlos III de Madrid.

Dr. Begoña Álvarez (1999): Especificación y Validación de Modelos de Demanda de Asistencia Sanitaria, Absentismo Laboral y Actitudes de los Desempleados: Aplicación al Caso Español, Universidad Carlos III de Madrid.

Dr. José M. Vidal (1999): Consistencia Universal de los Estimadores Delta: Un enfoque Basado en la Teoría de la Aproximación, Universidad Carlos III de Madrid.

## **Service to the Profession and Related Activities**

Associate Editor of:

*Statistics & Probability Letters* (2008-present)

*Journal of Econometrics* (1998-present)

*International Journal of Statistics and Management* (2005-present)

*Econometric Theory* (2000-2006)

*Spanish Economic Review* (1994-2000)

*Investigaciones Económicas* (1994-2000).

Chairman of the Economics Department at Universidad Carlos III de Madrid (2006-present)

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 the *European Meeting of the Econometric Society* (Madrid, 2004) and the *Exploratory Workshop on Specification Testing* (Santander, 2005).

Referee for the journals: *Econometrica*; *Annals of Statistics*; *Biometrika*; *Journal of the American Statistical Association*; *Journal of the Royal Statistical Society*; *Review of Economic Studies*; *Journal of Econometrics*; *Bernoulli*; *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; Econometrics Journal; Empirical Economics  
Econometric Reviews; Journal of Money, Credit and Banking; Oxford Bulletin of  
Economics and Statistics; Revista Española de Economía; Investigaciones  
Económicas; Revista de Economía Aplicada; Estadística Española; Test.*

Referee for Research Institutions: *Agencia Nacional de Evaluación y Prospectiva de la  
CICYT (Spain); Economic and Social Research Council (UK); Australian Research  
Council (Australia); National Science Foundation (USA); Agencia Catalana de la  
Evaluación de la Investigación (Spain); Universidad de Texas A&M (USA); European  
University Institute (Italy), Guelph University (Canada); Universidad de Alicante  
(Spain); Universidad Pablo de Olavide (Spain); Universidad Carlos III (Spain).*

### **Research Funding:**

- Principal Researcher: "Inferencia No Paramétrica y Semiparamétrica con Aplicación a Modelos Econométricos", Spanish Ministry of Education, DGICYT, Plan Nacional I+D+i, nº PB92-0247 (1993-1995).
- Principal Researcher: "Nonparametric and Semiparametric Inference", Investigador Principal del Proyecto, Spanish Ministry of Education, CICYT nº TXT96-1744 (1996-1997).
- Principal Researcher: "Aplicación de Procesos Empíricos, Técnicas de Suavizado y Métodos de Remuestreo en la Especificación y Validación de Modelos Econométricos", Spanish Ministry of Education, DGES, Plan Nacional I+D+i, nº PB95-0292 (1996-1998).
- Principal Researcher: "Contrastes de Especificación de Modelos Econométricos", Spanish Ministry of Science and Technology, DGES, Plan Nacional I+D+i, nº PB98-0025 (1999-2001).
- Principal Researcher: "Nonparametric, Semiparametric and Resampling Methods", Grant for Organization of Congresses of Spanish Ministry of Education, DGES, Plan Nacional I+D+i, nº PGC2000-2187-E (2000).
- Principal Researcher: "Nonparametric, Semiparametric and Resampling Methods", Grant for Organization of Congresses of Universidad Carlos III de Madrid (2000).
- Principal Researcher: "Contrastes de Especificación de Modelos Econométricos", Spanish Ministry of Science and Technology, Plan Nacional I+D+i, nºBEC2001-1270 (2002-2004).
- Principal Researcher: "Trabajo Infantil y Desigualdad en el Acceso a los Servicios Sanitarios", Regional Government of Madrid, nº 06/0181/2002.
- Principal Researcher: "Contrastes de Especificación de Modelos Econométricos", Spanish Ministry of Education, Plan Nacional I+D+i., nº SEJ2004-04583/ECON (2005-2007).
- Principal Researcher: "Internacional Workshop on Specification Testing", Spanish Ministry of Education, nº SEJ2004-20241-E.
- Principal Researcher: "Exploratory Workshop on Specification Testing", European Science Foundation, nº 04-171.
- Principal Researcher: "Contrastes de Especificación de Modelos Econométricos", Spanish Ministry of Education, Plan Nacional I+D+i, SEJ2007-62908.

- Proyecto de Econometría y Economía Aplicada, Dirección General de Universidades de la Comunidad de Madrid (DGUCM), S2007/HUM-0444.

### **Invited Lectures and Discussions:**

- NATO Advanced Study Institute Conference on Nonparametric Functional Estimation and Related Topics, Spetses, Greece, 1990.
- Conference on Semiparametric Econometric Models, Universidad de Laussane, Laussane, Switzerland, 1994.
- 7th Seminario sobre Especificación de Modelos Económicos, Zaragoza, Spain, 1994.
- Conference on Smoothing and Resampling in Economics, Humboldt University, Berlin, Germany, 1995.
- Application of Semiparametric Methods for Micro-Data, Universidad de Tilburg, The Netherlands. 1997
- Nonparametric Functional Estimation, Universidad de Montreal, Canada, 1997.
- Discussant of the EEA/ESEM 98 Joint Invited Session "Semiparametric Estimation and Consumer Behavior" by Richard Blundell, Berlin, Germany , 1998.
- Taller de Series Temporales, Universidad de El País Vasco, Bilbao, 1998
- V Conferencia Sobre Estimación Funcional de Curvas, Universidade da A Coruña, A Coruña, Spain, 1998.
- XVII Latinoamerican Meeting of the Econometric Society, Cancún, Mexico, 1999.
- Canadian Econometric Study Group, Guelph University, Canada, 2000.
- X Seminario sobre Especificación y Validación de Modelos Económicos, Universidad de Zaragoza, Zaragoza, Spain, 2001.
- 2º Taller de Econometría y Series Temporales, Universidad de El País Vasco, Bilbao, Spain, 2001.
- Current Advances and Trends in Nonparametric Statistics, Crete, Greece, 2002.
- Conference in Probability Theory and Mathematical Statistics, Georgian Academy of Sciences, Tbilisi, Georgia, 2003.
- Karlsruher Stochastik-Tage 2004, Universität Karlsruher, Karlsruher, Germany, 2004.
- 2nd Young Researchers Day, Université Catholique de Louvain, Louvain-la-Neuve, Belgium, 2004.
- International Workshop on Current Advances in Time Series, University of Cyprus, Protaras, Cyprus, 2004.
- 67th IMS Annual Meeting/6th Bernoulli World Congress, Universidad de Barcelona, Barcelona, Spain, 2004.
- International Conference on Econometrics, Shanghai University of Finance and Economics, Shanghai, China, 2006.
- NBER & NSF Time Series Conference, CIREQ, Montreal, Canada, 2006.
- Econometric Study Group, Bristol, 2008.
- European Meeting of the Econometric Society, Milan, 2008.
- Journées de Statistique à Rennes 2008 Statistique, Econométrie, ENSAI, Rennes

## **Contributed Talks at International Conferences**

- ESRC Conference on Nonparametric and Semiparametric Models, York University, U.K. (1987).
- ESRC Meeting of the Econometric Study Group, Bristol, U.K. (1990).
- VI World Congress of the Econometric Society, Barcelona, Spain. (1990).
- ESRC Meeting of the Econometric Study Group, Bristol, U.K. (1992).
- 3rd World Congress of the Bernoulli Society, University of North Carolina, U.S.A. (1994).
- North American Summer Meeting of the Econometric Society, University of Laval, Quebec, Canada. (1994)
- VII World Congress of the Econometric Society, Tokio, Japan. (1995).
- Econometric Society European Meeting, Istanbul, Turkey. (1996).
- Third International Conference on Statistical Data Analysis based on the  $L_1$ -Norm and Related Methods, Université de Neuchatel, Switzerland. (1997)
- Econometric Society European Meeting, Berlin. Germany. (1998)
- 56th European Meeting of the Econometric Society, Lausanne, Switzerland. (2001).
- European Meeting of the Econometric Society, Venice, Italy. (2002)
- World Congress of the Econometric Society, London, U.K. (2005)
- European Meeting of Statisticians, Oslo, Norway. (2005)
- European Meeting of the Econometric Society, Vienna, Austria. (2006).

## **Talks at Academic Institutions**

Guelph University (Canada), Rochester University (USA), Columbia University (USA), University of Pennsylvania (USA), Indiana University (USA), University of Western Ontario (USA), University of Illinois-Urbana Champaign (USA), London School of Economics (U.K), Universidad Carlos III (Spain), CEMFI (Spain), Nuffield College (U.K.), Universidad de la Coruña (Spain), Universidad de Santiago (Spain), Universidad de Valladolid (Spain), Universidad de Bilbao (Spain), Universidad Complutense de Madrid (Spain), Banco de Portugal (Spain), Tilburg University (Netherlands), Humboldt University (Germany), Universidad de Santander (Spain), INRA-Toulouse (France), ITAM (Mexico), Texas A&M (USA), Rice University (USA), Universidad de Cantabria (Spain), Universidad de Vigo (Spain), Universidad de Oviedo (Spain), Pompeu y Fabra, CREST-INRA (Paris), Giessen (Germany), Université Libre de Bruxelles (Brussels), Université Catholique de Louvain (Brussels), City University (U.K), Queen Mary College (U.K), University of York (U.K), University of Liverpool (U.K).

## Publications:

### Doctoral Thesis:

*Semiparametric Estimation in Cross-Sectional Heteroskedastic Econometric Models*, supervised by Professor Peter M. Robinson.

### Refereed Articles:

1. "Semiparametric Generalized Least Squares Estimation in the Multivariate Nonlinear Regression Model", *Econometric Theory* (1992), **8**: 203-222.
2. "Nonparametric and Semiparametric Econometrics: A Survey" (with Peter M. Robinson), *Journal of Economic Surveys* (1992), **6**: 201-250.
3. "Computing Nonparametric Functional Estimates in Semiparametric Problems", *Econometric Reviews* (1993), **12**: 125-128.
4. "Testing the Equality of Nonparametric Regression Curves", *Statistics and Probability Letters* (1993), **17**: 199-204.
5. "Semiparametric Testing in Non-nested Econometric Models", (with Thanasis Stengos), *Review of Economic Studies* (1994), **207**: 291-303.
6. "New Methods for the Analysis of Long-memory Time Series", (with Peter M. Robinson), *Journal of Forecasting* (1994), **13**: 97-107.
7. "Nonparametric and Semiparametric Estimation with Discrete Regressors" (with Juan Mora), *Econometrica* (1995), **63**: 1477-1484.
8. "On Asymptotic Inferences in Nonparametric and Semiparametric Models with Discrete and Mixed Regressors" (with Juan Mora), *Investigaciones Económicas* (1995), **19**: 435-467.
9. "Optimal Spectral Bandwidth for Long Memory" (with Peter M. Robinson) *Statistica Sinica* (1996), **6**:97-112.
10. "Testing Serial Independence Based on the Empirical Distribution Function", *Journal of Time Series Analysis* (1996), **17**: 271-286.
11. "Optimal Spectral Kernel for Long-Range Dependent Time Series" (with Peter M. Robinson), *Statistics and Probability Letters* (1996), **30**: 37-43.
12. "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.
13. "Household Characteristics and Consumption Behaviour: A Nonparametric Approach" (with Daniel Miles), *Empirical Economics* (1997) **22**: 409-429.
14. "Testing Non-nested Semiparametric Models: An Application to Engel Curves Specification" (with Juan Mora), *Journal of Applied Econometrics* (1998), **13**: 145-162.
15. "A Unified Approach to Nonparametric Curve Estimation" (with Ricardo Cao and Wenceslao González Manteiga) *Investigaciones Económicas* (1998), **21**: 209-252.
16. "Input Costs, Utilization and Substitution in the Short Run" (with Jordi Jaumandreu and Ana Martín-Marcos), *Spanish Economic Review* (1999), **1**: 239-262.
17. "Nonparametric Inference on Structural Breaks", (with Javier Hidalgo) *Journal of Econometrics* (2000), **96**: 113-144.

18. "A Nonparametric Test for Serial Independence of Regression Errors", (with Juan Mora) *Biometrika* (2000), **87**: 228-234.
19. "Subsampling Cube Root Asymptotics with an Application to Manski's MSE", (with Juan Rodríguez-Poó y Michael Wolf), *Economic Letters* (2001), **73**: 241-250.
20. "Significance Testing in Nonparametric Regression Based on the Bootstrap", (with Wenceslao González-Manteiga), *Annals of Statistics* (2001), **29**: 1469-1507.
21. "Averaged Singular Integral Estimation as a Bias Reduction Technique", (with José Vidal-Sanz), *Journal of Multivariate Analysis* (2002), **80**: 127-137.
22. "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.
23. "Firms' Productivity and the Export Market" (with José C. Fariñas y Sonia Ruano), *Journal of International Economics* (2002), **57**: 397-422.
24. "External Bootstrap Tests for Parameter Stability" (with Inmaculada Fiteni), *Journal of Econometrics* (2002), **109**: 275-303.
25. "Universal Consistency of Delta Estimators" (with José María Vidal-Sanz), *Annals of the International Mathematical Statistical Institute* (2004), **56**, 791-818.
26. "Sign Tests for Long-memory Time Series" (with Carlos Velasco), *Journal of Econometrics* (2005), **128**, 125-251.
27. "Distribution free goodness-of-fit tests for linear processes" (with Javier Hidalgo and Carlos Velasco), *Annals of Statistics* (2005), **33**, 2568-2609.
28. "Consistent tests of conditional moment restrictions" (with Manuel A. Domínguez and Pascal Lavergne), *Annales d'Economie et de Statistique*, **81**, 33-67 (2006).
29. "Nonparametric tests for conditional symmetry in dynamic models" (with Juan C. Escanciano), *Journal of Econometrics* (2007), **141**, 652-682.
30. "Distribution-free specification tests of conditional models" (with Winfried Stute) *Journal of Econometrics* (2008), **143**, 37-55.
31. "Distribution Free Specification Tests for Dynamic Linear Models" (2009), with F.J. Hidalgo and Carlos Velasco, *Econometrics Journal*, forthcoming.
32. "Time domain bootstrap assisted tests for time series model specification", with F.J. Hidalgo and Carlos Velasco (2009), *Econometric Theory*, forthcoming.
33. "Distribution-free tests for time series model specification" with Carlos Velasco, forthcoming in *Journal of Econometrics*.

Comments and Contributions to Collective Volumes:

1. "N-Kernel: A Review" (with Thanasis Stengos), *Applied Econometrics* (1990), **5**: 299-304.
2. "Applied Nonparametric Regression: a Review", *Econometric Theory* (1992), **8**: 413-419.
3. "Nonparametric and Semiparametric Econometrics: a Survey", (with Peter M. Robinson), *Surveys in Econometrics*, L. Oxley et al eds, Blackwell, New York (1994): 350-396.
4. "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.

5. "The Hoeffding-Blum-Kiefer-Rosenblatt Process", *Encyclopedia of Statistical Sciences* (1998), **3**: 326-327.