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Current Appointments

Professor, Department of Economics, University of Arizona, 2017 – Present

Education

Ph.D., Economics, University of Illinois at Urbana-Champaign, 2009

M.S., Statistics, University of Illinois at Urbana-Champaign, 2007

M.A., Economics, Getulio Vargas Foundation, 2003

B.A., Economics, Federal University of Minas Gerais, 2001

Previous Appointments

Associate Professor, Department of Economics, University of Iowa, 2013–2017

Associate Professor, Department of Economics, University of Wisconsin-Milwaukee, 2011 – 2013

Assistant Professor, Department of Economics, University of Iowa, 2010 – 2013

Assistant Professor, Department of Economics, University of Wisconsin-Milwaukee, 2009 – 2010

Research and Teaching Fields

Econometric Theory, Applied Econometrics, Quantile Regression, Panel Data

Publications

1. "Testing slope homogeneity in quantile regression panel data with an application to the cross-section of stock returns" (with Ted Juhl, Gabriel Montes-Rojas, Jose Olmo), forthcoming, *Journal of Financial Econometrics.*

2. "On solving endogeneity with invalid instruments: An application to investment equations" (with Gabriel Montes-Rojas, Jose Olmo and Suyong Song), forthcoming, *Journal of the Royal Statistical Society, A.*

3. "Tests for normality based on the quantile-mean covariance" (with Javier Alejo, Anil Bera, Gabriel Montes-Rojas, and Zhijie Xiao), forthcoming, *Stata Journal.*

4. "Measurement errors in quantile regression models" (with Sergio Firpo and Suyong Song), *Journal of Econometrics*, 198, 146–164, 2017.

5. "Endogeneity bias modeling using observables" (with Gabriel Montes-Rojas and Suyong Song), *Economics Letters*, 152, 41–45, 2017.

6. "A new characterization of the normal distribution and test for normality" (with Anil Bera, Liang Wang, and Zhijie Xiao), *Econometric Theory*, 32, 1216–1252, 2016.

7. "Smoothed quantile regression for panel data" (with Kengo Kato), *Journal of Econometrics*, 193, 92–112, 2016.

8. "Asymmetric Laplace regression: maximum likelihood, maximum entropy, and quantile regression" (with Anil Bera, Gabriel Montes-Rojas and Sung Park), *Journal of Econometric Methods*, 5, 79–101, 2016.

9. "Uniformly semiparametric efficient estimation of treatment effects with a continuous treatment" (with Liang Wang), *Journal of the American Statistical Association*, 110, 1528–1542, 2015.

10. "Tests for normality in linear panel data models" (with Javier Alejo, Gabriel Montes-Rojas, Walter Sosa-Escudero), *Stata Journal*, 15, 822–832, 2015.

11. "On bootstrap inference for quantile regression panel data: A Monte Carlo study" (with Gabriel Montes-Rojas), *Econometrics*, 3, 654-666, 2015.

12. "On the equivalence of instrumental variables estimators for linear models," (with Gabriel Montes-Rojas), *Economics Letters*, 134, 13–15, 2015.

13. "Efficient minimum distance estimator for quantile regression fixed effects panel data" (with Liang Wang), *Journal of Multivariate Analysis*, 133, 1–26, 2015.

14. "Estimation and inference for linear panel data models under misspecification when both n and T are large" (with Kengo Kato), *Journal of Business and Economic Statistics*, 32, 285–309, 2014.

15. "Bayesian endogeneity bias modeling," (with Gabriel Montes-Rojas), *Economics Letters*, 122, 36–39, 2014.

16. "Testing linearity against threshold effects: uniform inference in quantile regression" (with Kengo Kato, Gabriel Montes-Rojas, and Jose Olmo), *Annals of the Institute of Statistical Mathematics*, 66, 413–439, 2014.

17. "Estimation of censored quantile regression for panel data with fixed effects" (with Carlos Lamarche and Luiz Lima), *Journal of the American Statistical Association*, 108, 1075–1089, 2013.

18. "On testing the equality of mean and quantile effects" (with Anil Bera and Liang Wang), *Journal of Econometric Methods*, 3, 47–62, 2013.

19. "Tests for skewness and kurtosis in the one-way error components model" (with Gabriel Montes-Rojas, Walter Sosa-Escudero, and Liang Wang), *Journal of Multivariate Analysis*, 122, 35–52, 2013.

20. "Quantile autoregressive distributed lag model with an application to house price returns" (with Gabriel Montes-Rojas and Sung Park), *Oxford Bulletin of Economics and Statistics*, 75, 307–321, 2013.

21. "Asymptotics for panel quantile regression models with individual effects" (with Kengo Kato and Gabriel Montes-Rojas), *Journal of Econometrics*, 170, 76–91, 2012.

22. "Who benefits from reducing the cost of formality? Quantile regression discontinuity analysis" (with Tommaso Gabrieli and Gabriel Montes-Rojas), *Research in Labor Economics*, 34, 101–133, 2012.

23. "Quantile regression for dynamic panel data with fixed effects," *Journal of Econometrics*, 164, 142–157, 2011.

24. "Threshold quantile autoregression models" (with Gabriel Montes-Rojas, and Jose Olmo), *Journal of Time Series Analysis*, 32, 253–267, 2011.

25. "Measurement errors in investment equations" (with Heitor Almeida and Murillo Campello), *Review of Financial Studies*, 23, 3279–3328, 2010.

26. "Penalized quantile regression for dynamic panel data" (with Gabriel Montes-Rojas), *Journal of Statistical Planning and Inference*, 140, 3476–3497, 2010.

27. "The effects of external and internal shocks on total factor productivity," (with Pedro C. Ferreira, Fabio Gomes, Samuel Pessoa), *Quarterly Review of Economics and Finance*, 50, 298–309, 2010.

28. "Unit root quantile autoregression testing using covariates," *Journal of Econometrics*, 52, 165–178, 2009.

29. "Convergence or divergence in Latin America? A time series analysis," (with Fabio Gomes), *Applied Economics*, 39, 1353–1360, 2007.

Articles in Edited Volumes

30. "Quantile regression methods for longitudinal data," (with Kengo Kato) in *Handbook of Quantile Regression*, Ed. Koenker, R, Chernozhukov, V., He, X., and Peng, L. CRC/Chapman-Hall, forthcoming.

31. "Multi-dimensional panels in quantile regression models," (Gabriel Montes-Rojas) in *The Econometrics of Multi-dimensional Panels - Theory and Applications*, Ed. Laszlo Matyas, Springer Verlag, forthcoming.

32. "Quantile regression for dynamic panel data with fixed effects," in *Panel Data Econometrics*, Vol. 1, Chapter 2, Ed. Badi Baltagi, Routledge, 2014.

33. "Assessing the performance of estimators for models with measurement errors," (with Heitor Almeida and Murillo Campello) in *Handbook of Financial Econometrics and Statistics*, Chapter 57, Ed. Cheng-Few Lee, Springer, 2014.

34. "Which quantile is the most informative? Maximum Likelihood, Maximum Entropy, and Quantile Regression" (with Anil Bera, Gabriel Montes-Rojas and Sung Park) in *Econometric Methods and Their Applications in Finance, Macro and Related Fields*, Chapter 7, Ed. Kaddour Hadri and Willian Mikhail, World Scientific, 2015.

Working Papers

35. "Dynamic quantile models of rational behavior" (with Luciano de Castro).

36. "Estimation and inference for actual and counterfactual growth incidence curves" (with Francisco Ferreira and Sergio Firpo).

37. "Robust inference for panel quantile regression models with individual fixed effects and serial correlation" (with Jungmo Yoon).

38. "Quantile regression random effects" (with Alexandre Poirier).

39. "Quantile continuous treatment effects" (with Javier Alejo and Gabriel Montes-Rojas).

40. "Testing for slope heterogeneity bias in panel data models" (with Murillo Campello and Ted Juhl).

41. "Tests of asset pricing with time-varying factor loads" (with Gabriel Montes-Rojas and Jose Olmo).

42. "Minimum integrated distance estimation in simultaneous equation models" (with Zhengyuan Gao).

43. "Smoothed instrumental variables quantile regression, with estimation of quantile Euler equations" (with Luciano de Castro and David M. Kaplan).

Research Papers in Progress

A specification test for quantile regression models (with Tom Parker and Jungmo Yoon).

Continuous GMM quantile regression, (with Sergio Firpo, Cristine Pinto, Alexandre Poirier, and Graciela SanRoman).

Editorial Service

Associate Editor, *Economics Letters*, 2015 – present

Teaching Experience

Econometrics, University of Iowa, Fall 2014, Fall 2015, Spring 2016, Spring 2017

Applied Econometrics, University of Iowa, Spring 2011, Spring 2014, Fall 2016

Economic and Business Forecasting, University of Iowa, Fall 2013, Fall 2014, Fall 2015

Introduction to Econometrics, University of Iowa, Spring 2011

Econometrics Seminar, UWM, Fall 2011, Fall 2012

Econometric Methods I (Panel Data Econometrics), UWM, Fall 2009, Fall 2011, Fall 2012

Foundation of Econometric Methods, UWM, Spring 2010

Honors & Awards

Senior Faculty Research Award, Tippie College of Business, May 2016.

Tippie College of Business competitive summer research grant, University of Iowa, June 2015.

P.E.T.E. for excellence in training economists, Department of Economics, University of Iowa, April 2014.

Paul W. Boltz Fellowship, 2008-2009, Department of Economics, UIUC. May 2008.

2007-2008 Robert Ferber Dissertation Award for Excellence in Survey Research as Part of Doctoral Dissertation, September 2007.

Brems Graduate Research Award for Outstanding Graduate Research Paper in Economics, Department of Economics, University of Illinois, May 2006, May 2007, May 2008.

Robert Bohrer Prize for Excellence in Statistical Research, Department of Statistics, University of Illinois, April 2007.

University of Illinois at Urbana-Champaign List of Teachers Ranked as Excellent by Students, Fall 2006.

Invited Lectures and Conference Presentations

2017: Vanderbilt University; USC; University of Illinois Urbana-Champaign.

2016: University of Arizona; University of Notre Dame; Texas A&M University; University of Michigan; University of Washington; University of Kansas; University of Illinois at Urbana-Champaign; Chapman University; 86th Annual Meetings of the SEA, Washington, DC; 26th Annual Meeting of the Midwest Econometrics Group, Urbana IL; 2016 Latin American Workshop in Econometrics, Montevideo Uruguay; New York Camp Econometrics XI; 2016 Econometric Society North America Summer Meeting, Philadelphia.

2015: University of Pittsburg; Syracuse University; Boston College; University of Western Ontario; EESP-FGV, Brazil; 25th Annual Midwest Econometrics Group; 11th World Congress of the Econometric Society, Montreal Canada; New Directions in Quantile Regression, Cambridge UK; 2015 CMStatistics, London UK.

2014: LACEA-LAMES 2014; North Carolina State University; University of Wisconsin, Madison; Chapman University; University of Illinois at Urbana-Champaign; Pontifical Catholic University, Rio de Janeiro, Brazil; Federal University of Minas Gerais, Brazil.

2013: 2013 Latin American Workshop in Econometrics; 23th Annual Meeting of the Midwest Econometrics Group, Bloomington; Financial Management Association Annual Meeting, Chicago; University of Iowa (Statistics); Central Bank of Brazil; University of Illinois at Urbana-Champaign; NY Camp Econometrics VIII; 2013 Econometric Society North America Summer Meeting, Los Angeles.

2012: Northwestern University; University of Tennessee-Knoxville; University of Illinois at Urbana-Champaign; Claremont McKenna College; 2012 Econometric Society North America Summer Meeting, Evanston.

2011: University of Colorado-Boulder; 2011 Econometric Society North America Summer Meeting, Saint Louis; 2011 Econometric Society North America Winter Meeting, Denver; 21st Midwest Econometrics Group, Chicago.

2010: Info-Metrics, Washington D.C.; New York Camp Econometrics V; University of Wisconsin-Milwaukee; 2010 World Congress of the Econometric Society, Shanghai.

2009: University of Iowa; Econometric Society North America Summer Meeting, Boston; Royal Economic Society 2009 Conference; European Meeting of the Econometric Society; Far East and South Asia Meeting of the Econometric Society; 19th Annual Meeting of the Midwest Econometrics Group, West Lafayette; LACEA-LAMES 2009.

2008: City University London; University of Wisconsin-Milwaukee; Forecasting in Rio, Getulio Vargas Foundation, Brazil; Econometric Society North America Summer Meeting, Pittsburgh; 18th Annual Meeting of the Midwest Econometrics Group, Lawrence.

Professional Service

Referee and Reviewer Activities

Referee for *National Science Foundation*, *Econometrica*, *Review of Economic Studies*, *Journal of Econometrics*, *Quantitative Economics*, *Review of Economics and Statistics*, *Econometric Theory*, *Journal of Business & Economic Statistics*, *Annals of Statistics*, *Journal of the American Statistical Association*, *Journal of the Royal Statistical Society*, *Journal of Applied Econometrics*, *Econometrics Journal*, *Econometric Reviews*, *Oxford Bulletin of Economic and Statistics*, *Journal of Financial Econometrics*, *Econometrics*, *Journal of Economic Surveys*, *Journal of Financial and Quantitative Analysis*, *American Political Science Review*, *Journal of Statistical Planning and Inference*, *Statistica Sinica*, *Sankhya*, *Journal of Applied Statistics*, *Studies in Nonlinear Dynamics & Econometrics*, *Journal of Statistical Computation and Simulation*, *Computational Statistics & Data Analysis*, *Communications in Statistics - Theory and Methods*, *Bernoulli*, *Statistics and Probability Letters*, *RAND Journal of Economics*, *Economics Letters*, *Scandinavian Journal of Economics*, *B.E. Journal of Macroeconomics*, *European Journal of Finance*, *Journal of Economic Studies*, *Journal of Income Distribution*, *Applied Economics*, *Agricultural Economics*, *Empirical Economics*, *Economic Modelling*.

Conference Organization

Midwest Econometrics Group Conference, 2014.

Selection committee 36o Brazilian Econometrics Meeting, 2014.

Mini-Conference University of Wisconsin-Milwaukee, 2010–2011.

Selection committee 31o Brazilian Econometrics Meeting, 2009.

Student Supervision

Main advisor:

1. Philip Erickson. Ph.D. in Economics (2016), Amazon.
2. Liang Wang. Ph.D. in Economics (2013), Datamine, New Zealand.

2nd or 3rd reader:

3. Varun Kharbanda. Ph.D. in Economics (2014), Capital One.
4. Adriana Gama Velazquez. Ph.D. in Economics (2014), Colegio de Mexico.

5. Rahi Abouk. Ph.D. in Economics (2013), Ohio University.
6. Martin Lopez-Daneri. Ph.D. in Economics (2012), Central Bank of Chile.
7. Sangeeta Nath. M.A. in Economics (2011).
8. Alex Baldwin. M.A. in Economics (2011).