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Academic Positions

2018-present	**Research Chair in Economics**, Universidad Carlos III de Madrid, Spain.
2018-present	**Distinguished Professor**, Universidad Carlos III de Madrid, Spain.
2015-2018	Professor of Economics and Statistics, Indiana University, Bloomington, USA.
2011-2015	Associate Professor, Indiana University, Bloomington, USA.
2006-2011	Assistant Professor, Indiana University, Bloomington, USA.
2004-2006	Assistant Professor, Universidad de Navarra, Pamplona, Spain.

Visiting Positions

2025, December	Fudan Scholar, Fudan University, Shanghai, China.
2015, September	Visiting Scholar, MIT, Boston, USA.
2013, August	Wallis Visitor, University of Rochester, NY, USA.
2012, Fall	Visiting Professor Universidad Carlos III de Madrid, Getafe, Madrid, Spain.
2011, March	Wallis Visitor, University of Rochester, NY, USA.
2009, August	Visiting Scholar, University of Bergen and HHN, Bergen, Norway.
2008, September	Visiting Fellow, CIREQ, University of Montreal, Quebec, Canada.
2005, Sept-Dec	Visiting Scholar, Cornell University, Ithaca, USA.
2005, Feb-Aug	Visiting Scholar, Cowles Foundation, Yale University, New Haven, USA.

Education

1999-2004	Ph.D. in Economics, Universidad Carlos III de Madrid, Spain.
1993-1999	B.A. in Mathematics, Universidad Complutense de Madrid, Spain.

Teaching Experience since 2018

2023-	Causal Inference and Machine Learning (MAE, uc3m).
2018-	Econometrics I (MAE, uc3m).
2018	Topics in Econometrics: Semiparametrics (MAE, uc3m).
2018	E392, Topics in Big Data. Indiana University, Bloomington, USA.

Research

Research Interests: Semiparametric and Nonparametric Econometrics; Machine Learning; Risk Management and Empirical Asset Pricing.

Research IDs: ResearchID (R-1878-2018); ORCID (0000-0001-6559-416X); Scopus (14029610400).

Research Outputs: WoS (Papers: 51; Citations: 1311; h-index: 21); Scopus (Papers: 54; Citations: 1,429; h-index: 20); Google Scholar (Citations: 3398 (1753 since 2020); h-index: 27 (19 since 2020); i10-index 44 (31 since 2020)).

Refereed Publications:

1. "Extending the Scope of Inference About Predictive Ability to Machine Learning Methods", with Ricardo Parra, forthcoming in *Journal of Business and Economic Statistics*, 2026.
2. "Specification tests for generalized propensity scores using double projections", with Pedro H. C. SantAnna and Xiaojun Song, *Journal of Nonparametric Statistics*,38(1), 177-213, 2026.
3. "A Gaussian Process Approach to Model Checks", *The Annals of Statistics*, 52(5), 2456-2481, 2024.
4. "The case for CASE: Estimating Heterogeneous Systemic Effects", with Zaichao Du and Guangwei Zhu, *Journal of Banking and Finance*, 157, 107022, 2023.
5. "Regression Discontinuity Design with Multivalued Treatments", with Carol Caetano and Gregorio Caetano, *Journal of Applied Econometrics*, 38, 840-856, 2023.
6. "Irregular Identification of Structural Models with Nonparametric Unobserved Heterogeneity", *Journal of Econometrics*, 234, 106-127, 2023.
7. "Locally Robust Semiparametric Estimation", with Chernozhukov, V., H. Ichimura, Newey, W.K., and J. Robins, *Econometrica*, 90, 1501-1535, 2022.
8. "Generalized Band Spectrum Estimation with an application to the New Keynesian Phillips curve," with Jinho Choi and Junjie Guo, *Journal of Applied Econometrics*, 37, 1055-1078, 2022.
9. "Semiparametric Identification and Fisher Information", *Econometric Theory*, 38, 301-338, 2022.
10. "Nonparametric Euler Equation Identification and Estimation", with S. Hoderlein, A. Lewbel, O. Linton and S. Srisuma, *Econometric Theory*, 37, 851-891, 2021. (**Leading Article**)
11. "Optimal Linear Instrumental Variables Approximations", with Wei Li, *Journal of Econometrics*, 221, 223-246, 2021.
12. "Identifying Multiple Marginal Effects with a Single Instrument", with Carol Caetano, *Econometric Theory*, 37, 464-494, 2021.

13. "Measuring Asset Market Linkages: Nonlinear Dependence and Tail Risk", with Javier Hualde, *Journal of Business and Economic Statistics*, 39:2, 453-465, 2021.

14. "Two-Step Semiparametric Empirical Likelihood Inference", with F. Bravo and I. Van Keilegom, *The Annals of Statistics*, 48(1), 1-26, 2020. (**Leading Article**)

15. "Quantile-Regression Inference With Adaptive Control of Size", with Chuan Goh, *Journal of the American Statistical Association*, 114(527), 382-393, 2019.

16. "Asymptotic distribution-free tests for semiparametric regressions with dependent data", with J.C. Pardo-Fernandez and I. Van Keilegom, *The Annals of Statistics*, 46(3), 1167-1196, 2018.

17. "A Simple and Robust Estimator for Linear Regression Models with Strictly Exogenous Instruments", *Econometrics Journal*, 21, 36-54, 2018.

18. "Automatic Portmanteau Tests with Applications to Market Risk Management", with Zaichao Du and Guangwei Zhu, *The Stata Journal*, Volume 17, Number 4, 901-915, 2017.

19. "Backtesting Expected Shortfall: Accounting for Tail Risk", with Zaichao Du, *Management Science*, 63, 940-958, 2017.

20. "Testing for Fundamental Vector Moving Average Representations", with Bin Chen and Jinho Choi, *Quantitative Economics*, 8, 149-180, 2017.

21. "Semiparametric Estimation of Risk-Return Relationships", with J.C. Pardo-Fernandez and I. Van Keilegom, *Journal of Business and Economic Statistics*, 35, 40-52, 2017.

22. "Identification and Estimation of Semiparametric Two Step Models", with David Jacho-Chávez and Arthur Lewbel, *Quantitative Economics*, 7(2), 561-589, 2016.

23. "Distribution-Free Tests of Conditional Moment Inequalities", with Miguel A. Delgado, *Journal of Statistics Planning and Inference*, 173, 99-108, 2016.

24. "A Simple Data-Driven Estimator for the Semiparametric Sample Selection Model", with Lin Zhu, *Econometric Reviews*, 34, 733-761, 2015.

25. "A Nonparametric Distribution-Free Test for Serial Independence of Errors", with Zaichao Du, *Econometric Reviews*, 34, 1010-1033, 2015.

26. "Specification Analysis of Linear Quantile Models", with Chuan Goh, *Journal of Econometrics*, 178, 495-507, 2014.

27. " Uniform Convergence of Weighted Sums of Non- and Semi-parametric Residuals for Estimation and Testing", with David Jacho-Chávez and Arthur Lewbel, *Journal of Econometrics*, 178, 426-443, 2014.

28. "Automatic Diagnostic Checking for Vector Autoregressions and Multivariate Nonlinear Time Series Models", with I.N. Lobato and Lin Zhu, *Journal of Business and Economics Statistics*, 31 (4), 426-437, 2013.

29. "Conditional Stochastic Dominance Testing", with Miguel A. Delgado, *Journal of Business and Economics Statistics*, 31:1, 16-28, 2013.

30. "Pitfalls in Backtesting Historical Simulation Models", with Pei, Pei, *Journal of Banking and Finance*, 36, 2233-2244, 2012.

31. "Distribution-free Tests of Stochastic Monotonicity", with Miguel A. Delgado, *Journal of Econometrics*, 170, 68-75, 2012.

32. "$\sqrt{n}$-Uniformly Consistent Density Estimation in Nonparametric Regression", with David Jacho-Chávez, *Journal of Econometrics*, 167, 305-316, 2012.

33. "Robust Backtesting Tests for Value-at-Risk Models", with Jose Olmo, *Journal of Financial Econometrics*, 9, 132-161, 2011.

34. "Specification Tests of Parametric Dynamic Conditional Quantiles", with Carlos Velasco, *Journal of Econometrics*, 159, 209-221, 2010.

35. "Asymptotic Distribution-Free Diagnostic Tests for Heteroskedastic Time Series Models", *Econometric Theory*, 26, 744-773, 2010.

36. "Testing Single-Index Restrictions with a Focus on Average Derivatives", with Kyungchul Song, *Journal of Econometrics*, 156, 377-391, 2010.

37. "Approximating the Critical Values of Cramér-von Mises Tests in General Parametric Conditional Specifications", with David Jacho-Chávez, *Computational Statistics & Data Analysis*, 54, 625-636, 2010.

38. "Backtesting Parametric Value-at-Risk With Estimation Risk", with Jose Olmo, *Journal of Business and Economics Statistics*, 28, 36-51, 2010.

39. "Data-Driven Smooth Tests for the Martingale Difference Hypothesis", with Silvia Mayoral, *Computational Statistics & Data Analysis*, 54, 1983-1998, 2010.

40. "Quasi-Maximum Likelihood Estimation of Semi-Strong GARCH models", *Econometric Theory*, 25, 561-570, 2009.

41. "An Automatic Data-Driven Portmanteau Test for Testing for Serial Correlation", with Ignacio N. Lobato, *Journal of Econometrics*, 151, 140-149, 2009.

42. "Uniform in Bandwidth Consistency of Smooth Varying Coefficient Estimators", with David Jacho-Chávez, *Economics Bulletin*, 29, 1892-1898, 2009.

43. "On The Lack of Power of Omnibus Specification Tests", *Econometric Theory*, 25, 162-194, 2009.

44. "Semiparametric Estimation of Dynamic Conditional Expected Shortfall Models", with Silvia Mayoral, *International Journal of Monetary Economics and Finance*, 1, 106-120, 2008.

45. "Joint and Marginal Specification Tests for Conditional Mean and Variance Models", *Journal of Econometrics*, 143, 74-87, 2008.

46. “Weak Convergence of Non-Stationary Multivariate Marked Processes With Applications to Martingale Testing”, *Journal of Multivariate Analysis*, 98, 1321-1336, 2007.

47. “Nonparametric Tests for Conditional Symmetry in Dynamic Models”, with Miguel A. Delgado, *Journal of Econometrics*, 141, 652-682, 2007.

48. “Model Checks Using Residual Marked Empirical Processes”, *Statistica Sinica*, 17, 115-138, 2007.

49. “Testing the Martingale Difference Hypothesis Using Integrated Regression Functions”, with Carlos Velasco, *Computational Statistics & Data Analysis*, 51,2278-2294, 2006.

50. “A Consistent Diagnostic Test for Regression Models Using Projections”, *Econometric Theory*, 22, 1030-1051, 2006.

51. “Generalized Spectral Tests for the Martingale Difference Hypothesis”, with Carlos Velasco, *Journal of Econometrics*, 134, 151-185, 2006.

52. “Goodness-of-fit Tests for Linear and Nonlinear Time Series Models”, *Journal of the American Statistical Association*, 101, 531-541, 2006.

Articles in Collective Volumes and Proceedings:

53. “Inferencia Causal y Aprendizaje Automático: Un Enfoque Localmente Robusto, with Joerschuur, Chapter 5, 175-216, in Investigación Económica con Datos Masivos, Editado por Daniel Peundación Ramón Areces, 2025.

54. “Introduction: Regression Discontinuity Designs, with Matias Cattaneo, in Regression Discontinuity Designs: Theory and Applications, Advances in Econometrics, volume 38, M. D. Cattaneo and J.C. Escanciano (eds.), Emerald Group Publishing, 2017.

55. “On The Asymptotic Efficiency of Directional Models Checks for Regression,” with Miguel A. Delgado, Festschrift in honor of W. Stute, Springer Proceedings in Mathematics & Statistics, 71-87, 2017.

56. “Nonparametric Distribution-Free Model Checks for Multivariate Dynamic Regressions”, with Miguel A. Delgado, in ”Contemporary Developments in Statistical Theory” , Festschrift in honor of H. Koul, Contemporary Developments in Statistical Theory, Volume 68 of the series Springer Proceedings in Mathematics & Statistics, 91-117, 2013.

57. “A Simple Test for Identification in GMM under Conditional Moments Restrictions”, with Francesco Bravo and Tai Otsu, in ’Essays in Honor of Jerry Hausman’, Advances in Econometrics, eds. Badi H. Baltagi, R. Carter Hill, Whitney K. Newey, Halbert L. White, Emerald Publishing, Volume 29, pp. 455-477, 2012.

58. “Specification Tests in Parametric Value-at-Risk Models”, with Jose Olmo, *Economica*, Proceedings of the 1st International Financial Research Forum, Chapter 5, 49-63, 2010.

59. “Testing the Martingale Hypothesis”, with Ignacio N. Lobato. *Palgrave Handbook of Econometrics.* K. Patterson and T.C. Mills eds, Palgrave, MacMillan, 2009.

60. "Econometrics: Nonlinear Cointegration", with Alvaro Escribano. In R. Meyer ed., *Encyclopedia of Complexity and System Science*, Springer-Verlag, 2009.

Articles Under Review or Submitted:

- "Robust Estimation and Inference in Regression Discontinuity Design with Covariates", with Carol Caetano and Gregorio Caetano, 2025, Conditionally Accepted at *Review of Economics and Statistics.*
- "Debiased Machine Learning U-Statistics", with Joël Robert Terschuur, 2025, R&R *Review of Economic Studies.*
- "Goodness-of-Fit Tests for Censored and Truncated Data: Maximum Mean Discrepancy Over Regular Functionals", with Jacobo de Uña-Alvarez, 2025.

Working Papers:

- "Automatic Locally Robust GMM for ML-Generated Regressors", with Telmo Perez-Izquierdo, 2025.
- "A General Asymptotic Theory for Functional Principal Components", with Nazarii Salish, 2022.
- "On the Existence and Information of Orthogonal Moments", with Facundo Argaz, 2023.
- "Robust Minimum Distance Inference in Structural Models", with Joan Alegre, 2023.

Inactive Working Papers:

- "On the Identification of Structural Linear Functionals", with Wei Li, 2013, Cemmap Working Paper (CWP48/13).
- "Set Inferences and Sensitivity Analysis in Semiparametric Conditionally Identified Models", with Lin Zhu, 2013, CeMMAP working paper (CWP55/13).
- "Identification and Estimation of Current Status Data With Finite Discrete Support", with Lin Zhu, 2015.
- "Testing for Moral Hazard when Adverse Selection is Present", with B. Salanie and N. Yildiz, 2016.

Collective Volumes and Books:

"Inferencia Causal y Aprendizaje Automático: Un Enfoque Localmente Robusto, with Joerschuur, Chapter 5, 175-216, in Investigación Económica con Datos Masivos, Editado por Daniel Peundación Ramón Areces, 2025.

“Regression Discontinuity Designs: Theory and Applications, with Matias Cattaneo, Advances in Econometrics, volume 38, Emerald Group Publishing, 2017.

Software Articles:

“MMEIV: Stata module to perform Multiple Marginal Effects IV Estimation,” Statistical Software Components S458674, Boston College Department of Economics, with Caetano, C. and A. Bergman, 2019.

Funded Research

2022-2026	“Inferencias en Modelos Econométricos de Alta Dimensión” (Inference in High-dimensional Econometric Models). PI: Juan Carlos Escanciano. Proyectos de I+D de generación de conocimiento; PID2021-127794NB-I00 (23.280 Euros).
2023-2026	Investigador de la Unidad de Excelencia M de Maeztu - Dpto. EconomC3M; CEX2021-001181-M (2.000.000 Euros).
2018-2022	“Inferencias en Modelos Econométricos de Alta Dimensión” (Inference in High-dimensional Econometric Models). PI: Juan Carlos Escanciano. Proyectos de I+D de generación de conocimiento; PGC2018-096732-B-I00 (24.321 Euros).
2014	Individual Research Award, Institute for Advanced Study, Bloomington, IN.
2010	CLACS Faculty Travel Grant, Indiana University, Bloomington, IN.
2004-2021	“Contrastes de Especificación de Modelos Econométricos”. PI: Miguel A. Delgado Gónzalez (Universidad Carlos III de Madrid). Spanish Plan Nacional de I+D+I grant numbers SEJ2004-04583/ECON (13/12/2004 to 03/01/2008); SEJ2007-62908 (01/10/2008 to 30/09/2012); ECO2012-33053 (01/01/2013 to 30/09/2015); ECO2014-55858-P (01/01/2015 to 30/09/2018); and ECO2017-86675-P (01/01/2018 to 30/09/2021).
2005-2007	“Análisis y modelización de diversos tipos de dependencia en series temporales”. PI: Javier Hualde (Universidad de Navarra). Spanish Ministry of Education, N. SEJ2005-07657.

Honors, Scholarships and Fellowships

2026	Fellow of International Association for Applied Econometrics
2023	Plura Scripsit Award from *Econometric Theory*.
2020	Excellence Award (Young Researchers) uc3m, Madrid, Spain.
2014	Individual Research Award, Institute for Advanced Study, Bloomington, IN.
2012	Fellow of *Journal of Econometrics*.
2012	US Junior Oberwolfach Fellow.
2010	Multa Scripsit Award from *Econometric Theory*.
2010	CLACS Faculty Travel Grant, Indiana University, Bloomington, IN.

2007 2nd Prize in the “International Corporate Risk School Award-Sandander”, given by the Banco de Santander, for the paper ”Estimation Risk Effects on Backtesting for Parametric Value-at-Risk Models”, with Jose Olmo.

2004 Extraordinary prize in Ph.D. in Economics, Universidad Carlos III de Madrid, Getafe, Spain.

2001, Summer Scholarship from Carlos III Foundation to visit LSE.

1993-1996 Scholarship from the Ministry of Education and Science, Spain.

Conferences

Invited Keynote Speaker:

- XVII Congreso Galego de Estatica e Investigaci Operaci Ourense, October 23-25, 2025.
- CFE-CMStatistics (Special invited session), December 17-19, 2022.
- Bristol Econometric Study Group Annual Conference, September 16-18, 2021.
- Dongbei Econometrics Workshop (Dalian, China), June 25-27, 2021.
- Workshop on Modelling Economic and Financial Time Series (Madrid, Spain, June 7, 2019).
- Workshop in Time Series Econometrics 2019 (Zaragoza, Spain, April 4-5, 2019).
- LACEA-LAMES 2018 (Guayaquil, Ecuador, November 8-10, 2018).
- 13th SETA (June 13-14, 2017, Beijing, China).
- “Frontiers of Theoretical Econometrics”, in celebration of Don Andrews’ 60th birthday (U. Konstanz, August 1-2, 2015).
- Oberwolfach Mini-Workshop: Frontiers in Quantile Regression (Nov25-Dec1, 2012).
- European Winter Meeting of the Econometric Society, Madrid (October 2003).

Invited Contributed Talks at International Conferences:

ISNPS 2026 (Thessaloniki, Greece, 22-26 June, 2026); Workshop on Applied Microeconometrics and Panel Data (CEMFI, 11 December 2025); ISNPS (Braga, Portugal, June 25-29, 2024); KLU Leuven Summer Event (June 3-4, 2024) Advances in Econometrics Conference in Honor of Joon Y. Park (Indiana University, September 29-30, 2023); GOFCP 2023 (Skukuza, South Africa, August 25-29, 2023); Aarhus Workshop in Econometrics (AWE II) (Aarhus, May 24-26, 2023); Workshop on Financial Econometrics (UPF, Barcelona, May 18-19, 2023); UC3M Workshop on High-Dimensional Data Analysis (March 2-3, 2023); GOFCP 2022 (Rennes September 2-4, 2022); ISNPS2022 (Paphos, Cyprus, June 20-24, 2022); UC3M Workshop on High-Dimensional Data Analysis (September 9-10, 2021); GOFCP 2019 (Trento September 6-8, 2019); 2018 Conference on Identification in Econometrics

(Vanderbilt, April 20-21, 2018); Summer International Econometrics Workshop, SWUFE (Chengdu, June 16-17, 2017); Special Session on Dependence in Probability and Statistics, AMS Meeting no. 1127, (April 1-2, 2017, Bloomington, Indiana); The 2nd Dongbei Econometrics Workshop, DUFE (Dalian, China, July 2, 2016); Tsinghua Econometrics conference (Beijing, June 28-29, 2016); 1st Annual UWO Conference on Financial Econometrics and Risk Management (London, ON, Canada, 28 March, 2015); 2st ISNPS (Cadiz, Spain, 12-16 June, 2014); Non and semiparametric methods mini conference in York (15-16 May, 2014); "The 2014 Workshop on Advanced Econometrics" (Lawrence, KU, April 26, 2014); 2013 Metro-Atlanta Econometric Study Group Meeting (November 22-23, 2013); GOFdays Conference (Seville, Nov 17th, 2012); 1st conference of The International Society for Non-Parametric Statistics (ISNPS) (Chalkidiki, Greece, 15-19 June, 2012); 11th Advances in Econometrics Conference, Economics LSU (Baton Rouge, February 17-19, 2012), Conference on Microeconometrics, Economics Department at University of Wisconsin-Milwaukee (Milwaukee September 23rd, 2011); 2011 Summer International Econometrics Symposium at SWUFE (Chengdu, China, May 24, 2011); Tsinghua International Conference in Econometrics 2011, Beijing (May 21-22, 2011); Conference on "Shape Restrictions in Non- and Semiparametric Estimation of Econometric Models", Northwestern University (5-6 November, 2010); 28th European Meeting of Statisticians, University of Piraeus, Greece (August 17th-22th, 2010); Semiparametric Methods in Economics and Finance, LSE, London (June 21-22, 2010); Western Economic Association, "Developments in Econometrics II", Portland, Oregon (June 29- July 3th, 2010); European Meeting of Statisticians, Toulouse, France (July 20th-24th, 2009); Workshop on Nonparametric/Semiparametric Econometric Methods, Carleton University, Ottawa (September 26, 2008); American Mathematical Society Meeting 1038, Special Session "Weak Dependence in Probability and Statistics", Bloomington, Indiana (April 5-6, 2008); Time Series Conference, CIREQ, Montreal, Canada (December 8, 2006); Conference Long Memory for Paco Marmol, Madrid (May 5, 2006).

Contributed Talks at International Conferences:

XVI Workshop in Time Series Econometrics (Zaragoza, March 19-20, 2026); 2025 IAAE (University of Torino, Italy, June 25-27, 2025); UC3M Economics PhD 35th Anniversary Alumni Conference (UC3M, 5 Jun 2025); XV Workshop in Time Series Econometrics (Zaragoza, April 3-4, 2025); 29th ENTER Jamboree 2024 at Universitbre de Bruxelles, June 3rd-4th, 2024; 28th ENTER Jamboree 2023 at University of Mannheim, June 1st-2nd, 2023; XII Workshop in Time Series Econometrics (Zaragoza, 31 March-April 1, 2022); IAAE 2021 Annual Conference (Rotterdam, The Netherlands, June 22-25, 2021); IAAE 2019 (Nicosia 25-28 Jun, 2019); IX Workshop in Time Series Econometrics (Zaragoza, April 4-5, 2019); CFE, Pisa (December 14-16th, 2018); EC2, Rome (December 13-14th, 2018); CESG, University of York (October 20-22, 2017); American Mathematical Society, Central Sectional Meeting, Bloomington, IN (April 1-2, 2017); The 9th International Conference of the ERCIM WG on Computational and Methodological Statistics, Seville, Spain (December 9-11, 2016); The 21st Annual LACEA-LAMES, Medell Colombia (November 10th-12th, 2016), ESWC, Montreal (August 15-21, 2015); MESG, Bloomington (October 25-26, 2013); CESG, University of Waterloo (October 18-20, 2013); "Tsinghua Workshop in Econometrics 2013", Beijing, China (June 17 to 18,2013); ERCIM 2012, Oviedo (December 1-3, 2012); European Meeting of the Econometric Society, Malaga (August 27-31 2012); 20th Annual Meeting of the Midwest Econometrics Group, Washington University in St. Louis, MO, USA (October 1-2, 2010); Annual Meeting of the Midwest Econometrics Group. Purdue University, West Lafayette, IN, USA (September 11-12, 2009); Far East and South Asia Meeting of the Econometric Society, Tokio, Japan (August 3-5, 2009); Symposium In Financial Econometrics, Bloomington, IN. (March 27, 2009); European Meeting of the Econometric Society, Milan (August 2008); Workshop on Bootstrap and Time Series. Kaiserslautern, Germany (June, 2008); Symposium on Econometric Theory and Applications, Seoul, South Korea (May 2008); Far Eastern Meeting of the Econometric Society, Taipei, Taiwan (July 11-13, 2007); Singapore Econometrics Study Group (SESG), Singapore (July 8-9, 2007); 16th Annual Meeting of the Midwest Econometrics Group, Cinccinnati, OH, USA (October 6-7, 2006); Econometrics in Rio Conference, Rio de Janeiro, Brazil (July 22, 2006); Workshop on nonlinear and nonstationary time series, Kaiserslautern, Germany (September 20-21, 2005); XXIXI Simposio de Análisis Económico, Pamplona (December 2004); 6th-World Congress of the Bernoulli Society and 67th-Annual meeting of the Institute of Mathematical Statistics, Barcelona (July 2004); European Meeting of the Econometric Society, Madrid (August 2004); XXVIII Simposio de Análisis Económico, Sevilla (December 2003); European Meeting of the Econometric Society, Stockholm (August 2003); 13th EC2 Conference, Bologna, Italy (December 2002).

Seminars at Academic Institutions:

Econometrics seminar U Bonn (May 28, 2026); Econometrics seminar U. Mannheim (May 21, 2026); Virtual Time Series Seminar (March 12, 2026); Chinese University of Hong Kong (December 28, 2025); Fudan University (December 24, 2025); University of Geneva (December 12, 2025); UPF (Barcelona, March 25, 2025); Econometrics Workshop UC3M-UC, Santander, 30th and 31st of May 2024; Rotterdam University (May 16, 2024); University of Zurich (April 25, 2024); ICMAT (Madrid, April 12, 2024); BI Norwegian Business School (April 9, 2024); LMU (Munich, January 15, 2024); Universidad de Vigo (May 12, 2023); University of Glasgow (February 24th, 2023); PSE-CREST (November 29th, 2021); University of Luxembourg (April 21th, 2021); University of Cambridge (April 28th, 2021); Tinbergen Instute (Dec 4th, 2020); TSE (Sept 17th 2020); LSE (March 5th 2020); CEMFI (May 14, 2019); Southampton (March 27th 2019); UC3M (December 5th, 2018); Cambridge (24th October, 2018); UCL (23rd October, 2018); Texas A&M (April 13, 2018); The University of Iowa (September 21, 2017); Aarhus (May 31st, 2017); Humboldt-University, Berlin (May 30th, 2017); Universidad de Mallorca (June 30th, 2017); Uc3m (December 19, 2016); Vanderbilt (September 7, 2016); Seminar and Lecture at Central University of Economics and Finance (Beijing, June 27, 2016); U. Wisconsin (March 11, 2016); U. Columbia (Biostatistics, March 10, 2016), U. Washington Seattle (December 2, 2015); U. Pittsburgh (November 23, 2015); Ohio State U. (November 2, 2015); U. West Virginia (October 30, 2015); SMU Singapore (October 14, 2015); NUS Singapore (October 15, 2015); Boston College (Sept-28, 2015); Lunch MIT econometrics seminar (Sept 17, 2015); MIT/Harvard Joint Econometrics Seminar (April 9th, 2015); Western University Canada (Dec 10, 2014); U. Michigan (Nov. 13, 2014); Boston College (Oct. 20, 2014); U. Miami (Sept. 12, 2014); UC San Diego (May 6th, 2014); U. Toronto (November 15th, 2013); BBL Finance, IU (November 5th, 2013); NES (Moscow, June 5th, 2013); Chicago Booth (April 25th, 2013); Statistics IU (April 22th, 2013); Georgetown University (March 19th, 2013); WIM, IU (March 1st, 2013); CEMFI (December 17th, 2012); TSE (November 13th, 2012); Alicante (October 26th, 2012); UCL (October 9th, 2012); Carlos III (June 11st, 2012); Oxford University (June 1st, 2012); Emory University, Economics (April 5th, 2012); IUPUI Economics (March 29th, 2012); UC Riverside, Economics Department (November 18th, 2011), UC Berkeley, Economics Department (April 28th, 2011); UC Davis, Economics Department (April 25th, 2011), Brown University, Economics Department (April 4th, 2011), Rochester, Economics Department (Wallis Seminar, March 30th, 2011), Michigan State University, Economics Department

(November 18, 2010); University of British Columbia, Economics Department (October 28, 2010); IU, Department of Mathematics, seminar in "Probability and related fields" (March 25, 2010); Purdue University, Department of Statistics (October 15, 2009); Queens University, Econometrics Seminar (September 22,2009); University of Bergen and Norwegian School of Economics and Business Administration (HHN), Bergen, Norway (August 25, 2009); European Center for Advance Research in Economics and Statistics (ECARES), Brussels (May 28, 2009); Purdue University, Econometrics Seminar (April 3, 2009); Penn State. Econometrics Seminar (December 2,2008); Ohio State University (October 21, 2008); University of Montreal (October 2, 2008); Econometrics Seminar at Oregon State University (April 25, 2008); Econometrics Seminar at University of Rochester (November 2, 2007); Statistics Colloquium Indiana University (October 22, 2007); Econometrics Seminar at Texas A&M University (October 20, 2007); Econometrics Seminar at Universidad Carlos III de Madrid (June 21, 2007); Colloquium talk in the Department of Statistics and Probability, Michigan State University (April 5, 2007); Econometrics Seminar at Centro de Investigacion Economica at the Instituto Tecnologico Autonomo de Mexico (ITAM) (November 24, 2006); Econometrics Seminar. University if Illinois, Urbana-Champaign (September 22, 2006); Universidad de Santiago de Compostela (April 19, 2006); Universidad Complutense de Madrid (April 18, 2006); Econometrics Workshop, Economics Department, Cornell University, Ithaca, USA (October 18, 2005); Econometrics Research Seminar, Yale University, New Haven, USA (May 2005); Econometrics Lunch Seminar, Yale University, New Haven, USA (April 2005); Universitaet Giessen, Mathematisches Institut, Germany (November 2004); Brown Bag Seminar Applied Economics and Econometrics, Department of Economics University of Mannheim, Germany (November 2004); Universidad Carlos III de Madrid, Proposal Thesis Seminar (January 2002).

Co-Organizer:

Co-Chair International Symposium on Nonparametric Statistics - ISNPS 2026, Thessaloniki, Greece, 22-26 June, 2026.
2nd UC3M Workshop on High-Dimensional Data Analysis, Getafe, March 2-3 2023.
1st UC3M Workshop on High-Dimensional Data Analysis, Getafe, September 9-10, 2021.
Applied Econometrics Brown Bag, Indiana University, 2011.
Symposium in Econometrics: Financial Econometrics, Indiana University, March 2009
Econometrics Brown Bag, Indiana University, Fall 2006, 2007.
Symposium in Econometrics: Nonparametric Testing in Econometrics, Indiana University, March 2008

University Service:

Director of the PhD. in Economics, Universidad Carlos III de Madrid, 2022-
Director Master in Economics, Universidad Carlos III de Madrid, 2021-2022.
Faculty Review Committee (FRC), Economics Department, IU, 2017-2018.
Executive Committee, Economics Department, IU, 2013-2016.
Applied Microeconomics Recruiting Committee, Economics Department, IU, 2013-2015.
SSRC Workshop in Methods (WIM) Committee, IU, 2012-2018.
College Academic Fairness Committee, IU, 2013-2017.
Selection Committee for Institute for Advanced Study, IU, 2017-2018.

Ph.D. Dissertation Supervision (Chair)

2025-	Piero Bertino
2023-	Vedant Bhardwaj
2022-	Alejandro Puertas
2021-	Joan Alegre Canton
2025	Facundo Nahuel Arganaraz. Title: “Essays on Debiased Machine Learning”. Current Position: Science Po, Paris.
2024	Joël Robert Terschuur. Title: “Essays on the Econometrics of Inequality”. Current Position: LMU Munich.
2023	Telmo Pérez-Izquierdo. Title: “Essays on Semiparametric Identification and Estimation”. Current Position: UPV, Spain.
2012	Pei, Pei. Title: “Essays on the Econometrics of Risk Management”. Current Position: Chinese Academy of Finance and Development, Central University of Finance and Economics, Beijing, China.
2012	Lin Zhu. Title: “Essays on Inference in Structural Models and Semiparametric Models with Partial Identification”. Current Position: Tsinghua University, Beijing, China.
2011	Jinho, Choi. Title: “Essays on Identification and Estimation of Macroeconomic Models”. Current Position: Bank of Korea, Seoul, Korea.
2010	Zaichao Du. Title: “Essays on Testing for Independence and Structural Change”. Current Position: Full Professor of Economics, Fudan University, Shanghai, China.
2010	Cristina Danciulescu. Title: “Three Essays on Financial Markets”. Current Position: Assistant Professor of Finance, Trondheim Business School, Norway.

Master in Economic Analysis Thesis (Chair)

2025	Piero Bertino
2023	Vedant Bhardwaj
2022	Alejandro Puertas
2021	Joan Alegre, Ricardo Parra
2020	Joël Robert Terschuur, Ona Guiteras Canal
2019	Telmo Pérez-Izquierdo

Ph.D. Dissertation Committees

2025	Adrian Lago (U. de Vigo, Nov 12).
2023	Alexandre Jacquemin (UC Louvain).

2022	Adam Lee (UPF), Jin Weifeng (UC3M).
2020	Morgan Taylor (IU), Elia Lapenta (TSE).
2019	Luis Arteaga (U. Cantabria), Yuhao Li (UC3M).
2012-2018	Schild, Jake Joseph; Julio Alberto Ramos; Kathrin Ellieroth (IU).
2017	Bo Hu; Ye Lu; Jieshuang He; Knudsen, Arielle Suzanne; Ivan Lopez; Gong, Rui; Vinson, Philip Andrew (IU).
2016	ByeongHwa Choi (IU).
2015	Shawn O'Donoghue; Piyali, Das (IU); Victor Troster (UC3M); Pedro Costa Gomes de Sant'Anna (UC3M).
2013	Jihyun Kim (IU); In Kyung Kim (IU).
2012	Dan Shane (IU); Choi, Yongok (IU); Heiko Rachinger (UC3M); Xuexin Wang (UC3M); Hur, Joonyoung (IU); Wang, Bin (IU).
2010	Nora Traum (IU); Bing Li (IU), Chi Mai Nguyen (IU).
2008	Qian Li (IU).

Professional Activities

Editorships:

Journal of Business & Economic Statistics , Associate Editor (2015-).
Econometric Theory , Associate Editor (March, 2017-2025).
Econometric Reviews , Associate Editor (Sept, 2016-).
Co-Editor Vol. 38 AiE: Regression Discontinuity Designs: Theory and Applications (2016).
Advances in Econometris, AiE, Senior Co-Editor (2012-).
Economics Bulletin, Associate Editor (2007-2009).
SERIEs, Journal of the Spanish Economic Association, Associate Editor (2017-2021).

Scientific Programme Committee:

International Symposium on Nonparametric Statistics - ISNPS 2026, 22-26 June, Thessaloniki, Greece.
International Association For Applied Econometrics, Torino, Italy June 25-27, 2025. Chair of the Area of High-Dimensional Data and Machine Learning Methods.
Econometric Society World Congress, Seoul, Korea, 18-22 August 2025.
International Symposia on Nonparametric Statistics (ISNPS) Steering Committee, September 2024-
5th Workshop on Goodness-of-fit, change point and related problems, Rennes, 2-4 September 2022

Professional Affiliations:

Member of the Steering Committee for the ISNPS, 2024-.
Member of the Econometric Society, 2003-present.

Member of the Institute of Mathematical Statistics. 2004-2010.
Member of the Spanish Royal Mathematical Association, 1998-2005.
Member of the Spanish Statistical and Operations Research Society, 2003-2007.

Referee:

Anonymous Referee for the following journals: *Annals of Finance, Annals of Statistics, Biometrika, Bernoulli, B.E. Journal of Macroeconomics, Bulletin of Economic Research, Bull. Korean Math. Soc., Computational Statistics and Data Analysis, Communications in Statistics, Econometrica, Econometrics Journal, Econometric Theory, Economics Bulletin, Econometrics Review, Journal of the American Statistical Association, Journal of Applied Econometrics, Journal of Banking and Finance, Journal of Business and Economics Statistics, Journal of Econometrics, Journal of Financial Econometrics, Journal of Risk, Journal of the Royal Statistical Society Ser. B, Journal of Statistical Planning and Inference, Journal of Time Series Analysis, Journal of Time Series Econometrics, Journal of Political Economy, Quantitative Economics, Review of Economic Studies, Review of Economics and Statistics, Risk, Series, Scandinavian Journal of Statistics, Statistica Sinica, Statistics and Probability Letters, Studies in Nonlinear Dynamics and Econometrics, Test.*
Referee for Mathematical Reviews, 2009-2012.
Referee for the Instituto Valenciano de Investigaciones Economicas: Working Papers series, 2008.
Referee for the ANEP (Agencia Nacional de Evaluacion y Prospectiva), 2008.
Referee for the ERC Starting Grant, July, 2013.
Referee for the SSHRC, December, 2015.
Referee for the NSF, October, 2017.
Referee for the ERC Advanced Grant, January, 2019.
Referee for the ERC Starting Grant, June, 2019.
Committee Member for the evaluation of Economics grants in Spain (Proyectos de I+D+i del Ministerio de Ciencia, Innovaciniversidades en el a de Econom, April, 2021.

Personal Information

Date of birth: 17 August 1975.
Married (Tamara) with 2 children (Alejandro, Adrian).
Citizenship: Spanish and American.

References available upon request