



CURRICULUM VITAE

LUIS FILIPE FARIAS DE SOUSA MARTINS



March 2019

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1. Identification

Personal

Name: Luis Filipe Farias de Sousa Martins

Local and Date of birth: Lisbon, June 3, 1973

Citizenship: Portuguese

Marital Status: Married, Two daughters

Affiliation

Assistant Professor (Professor Auxiliar) “com Agregação”, with tenure (nomeação definitiva)

Instituto Superior de Ciências do Trabalho e da Empresa – Instituto Universitário de Lisboa (ISCTE-IUL)

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Contacts

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2. Education and Languages

Higher Education

2014: "Agregação" in Economics (field: Econometrics), Universidade Nova, School of Business and Economics.

2005: Ph.D. in Economics, Pennsylvania State University (PSU), USA

“Structural Changes in Nonstationary Time Series Econometrics: Time Varying Cointegration and Modelling Catastrophic Events”

Supervisor: Herman J. Bierens, PSU.

1998: M.Sc. in Mathematical Modelling for Economics and Management (Matemática Aplicada à Economia e Gestão), Instituto Superior de Economia e Gestão, Universidade Técnica de Lisboa (ISEG-UL).

“Cointegração Inteira e Fraccionária das Taxas de Câmbio: Uma Aplicação ao Caso Português”

Supervisor: Nuno P. Crato, ISEG-UL.

1995: B.Sc. (Licenciatura) in Economics, ISEG-UL.

Languages

Portuguese (native language); Excellent in English; Fair in Spanish and French.

3. Positions Held

3.1. Employment in Academics

July 2018-Present:	Assistant Professor “com Agregação”, Department of Economics, ISCTE-IUL
September 2014-June 2018:	Assistant Professor “com Agregação”, Department of Quantitative Methods, ISCTE-IUL
April 2005-August 2014:	Assistant Professor, Department of Quantitative Methods, ISCTE-IUL
September 1998-March 2005:	Assistant Lecturer, Department of Quantitative Methods, ISCTE-IUL
September 1996-August 1998:	<i>Assistente de 1º triénio</i> , Department of Quantitative Methods, ESGHT, Universidade do Algarve.

3.2. Visiting Positions

February 2019- ...	Visiting Researcher, Economic Research Department, Banco de Portugal
2 nd semesters of 2010/2011, 2011/2012, 2012/2013, 2014/2015 and 2015/2016:	Visiting Professor, Faculdade de Economia da Universidade do Porto
May 2009-July 2009:	Visiting Researcher, Economic Research Department, Banco de Portugal
February 2009 and April 2009:	Visiting Professor, Department of Economics, University of Surrey, UK
March 2009:	Visiting Professor, Department of Economics, Boston University, USA
Spring 2005:	General Education Teaching Assistant, Department of Economics, PSU
Falls 2003 and 2004:	Teaching Assistant, Department of Economics, PSU
Summers 2003 and 2004:	Graduate Instructor, Department of Economics, PSU

4. Awards and Grants

Scientific Awards

- 2018: ISCTE-IUL (three Q1's)
- 2017: ISCTE-IUL (two Q1's)
- 2016: ISCTE-IUL and Business School, ISCTE-IUL (three B's)
- 2015: ISCTE-IUL and Business School, ISCTE-IUL (one A, one C and one D)
- 2015: Euronext Lisbon Awards (Best Scientific Research on Portuguese Capital Markets): IRFA (2014) paper.
- 2014: Business School, ISCTE-IUL (one A and one B)
- 2013: Business School, ISCTE-IUL (one A and one C)
- 2012: ISCTE-IUL and Business School, ISCTE-IUL (one C)
- 2011: Business School, ISCTE-IUL (one B and one C)
- 2010: Business School, ISCTE-IUL (two B's)
- 2009: Business School, ISCTE-IUL (one B)

Note: The Business School ranks Journals from A* to D (before 2012, from A to D). Ended 2016. The ISCTE Award is based on Journal's impact factors.

Teaching Awards

- 2013: Business School, ISCTE-IUL (Cross Section and Panel Data, M.Sc. in Economics)
- 2012: Business School, ISCTE-IUL (Cross Section and Panel Data, M.Sc. in Economics)
- 2011: Business School, ISCTE-IUL (Macroeconometrics, M.Sc. in Economics)
- 2009: Business School, ISCTE-IUL (Financial Econometrics, M.Sc. in Mathematical Finance)

Note: The Award is based on the student's class evaluations. One Award per M.Sc. Course.

Grants and Scholarships

- 2017: European Economic Association Seed Grant
- May 2009- July 2009: Research Visitor Scholarship, Economic Research Department, Banco de Portugal
- February 2009-April 2009: Sabbatical Scholarship, Fundação da Ciência e Tecnologia
- Spring 2005: Tuition Grant-in-Aid, PSU Graduate School.
- 2000-2005: On Leave (Equiparado a Bolseiro), ISCTE
- 2000-2004: Ph.D. Abroad Scholarship, Fundação da Ciência e Tecnologia (FSE)

5. Research Interests, Research Projects and Work in Progress

5.1. Current Research Interests

Econometrics, Applied Macroeconomics, Applied Finance. *In particular*, Structural breaks in cointegration and its applications; Model selection and evaluation; and Robust estimation and inference in dynamic stochastic equilibrium models.

5.2. Research Projects

Principal Investigator

2011-2014: PTDC/EGE-ECO/122093/2010, “Robust Inference in Rational Expectation Models”, FCT. *Evaluation*: Excelent. *Final Report*: Approved. "Os objectivos foram parcialmente atingidos, mas de qualquer modo revelam actividade científica relevante e capacidade de realização da equipa."

2008-2011: PTDC/ECO/68367/2006, “New Developments in Cointegration Subject to Structural Changes”, FCT. *Evaluation*: Very Good. *Final Report*: Approved. “Os objectivos científicos previstos foram plenamente atingidos. Os resultados evidenciam grande qualidade científica, nomeadamente ao nível das publicações em revistas internacionais com referee. O projecto contribuiu para a formação de jovens investigadores e para a projecção internacional da equipa envolvida.”

July 2010 - “Robust Inference in Estimated Monetary Policy Models”, Treaty of Windsor, Anglo-Portuguese Joint Research Programme 2010.

Investigator

PTDC/IIM-ECO/3097/2014 “New Inference Methods for Time Series Data Based on Resampling Schemes in Economics and Finance”; PTDC/EGE-GES/119274/2010 “Credit Risk Management”; PTDC/GES/73418/2006 “New Frontiers in Applied Quantitative Management and Finance: Nonlinear Econometric Models, Fractional Cointegration and Econophysics”; e PTDC/GES/72859/2006 “Corporate Governance in Medium Income Countries: The Case of Portugal”. All financed by FCT.

5.3. Papers Submitted for Publication

Revise and Resubmit:

Other Papers under Revision: Two

6. Publications

6.1. Refereed Publications

- 2018: “Unconventional Monetary Policies and Bank Credit in the Eurozone: An Events Study Approach” (with Joana Batista and Alexandra Ferreira-Lopes), forthcoming at *International Journal of Finance & Economics*. doi: 10.1002/ijfe.1712
- 2018: “A Time-Varying Approach of the U.S. Welfare Cost of Inflation” (with Stephen Miller and Rangan Gupta), forthcoming at *Macroeconomic Dynamics*. doi:10.1017/S1365100517000037
- 2018: “Asymmetric Labour Market Reforms: Effects on Wage Growth and Conversion Probability of Fixed-Term Contracts” (with Marta Silva and Helena Lopes), *ILR Review (Industrial and Labor Relations Review)*, 71 (3), 760-788. doi:10.1177/0019793917737506
- 2018: “Bootstrap Tests for Time Varying Cointegration”, *Econometric Reviews*, 37 (5), 466-483. doi:10.1080/07474938.2015.1092830
- 2017: “Characterizing and attributing the warming trend in sea and land surface temperatures” (with Francisco Estrada and Pierre Perron), *Atmósfera*, 30 (2), 163-187. doi: 10.20937/ATM.2017.30.02.06
- 2017: “An Empirical Analysis of the Influence of Macroeconomic Determinants on World Tourism Demand” (with Yi Gan and Alexandra Ferreira-Lopes), *Tourism Management*, 61, 248-260. doi: 10.1016/j.tourman.2017.01.008
- 2016: “Improved Tests for Forecast Comparisons in the Presence of Instabilities” (with Pierre Perron), *Journal of Time Series Analysis*, 37, 650-659. doi: 10.1111/jtsa.12179
- 2016: “Unveiling Investor Induced Channels of Financial Contagion in the 2008 Financial Crisis using Copulas” (with Paulo Horta and Sergio Lagoa), *Quantitative Finance*, 16 (4), 625-637. doi:10.1080/14697688.2015.1033447
- 2015: “Economic Growth and Transport: On the Road to Sustainability” (with Catia Sousa and Catarina Roseta-Palma), *Natural Resources Forum*, 39, 3-14. doi:10.1111/1477-8947.12060
- 2015: “The Empirical Determinants of Credit Default Swap Spreads - a Quantile Regression Approach” (with Pedro Pires and João Pedro Pereira), *European Financial Management*, 21, 556-589. doi:10.1111/j.1468-036X.2013.12029.x
- 2014: “The Impact of the 2008 and 2010 Financial Crises on the Hurst Exponents of International Stock Markets: Implications for Efficiency and Contagion” (with Paulo Horta and Sergio Lagoa), *International Review of Financial Analysis*, 35,

- 140-153. doi:10.1016/j.irfa.2014.08.002
- 2014: “Modelling Long Run Comovements in Equity Markets: A Flexible Approach” (with Vasco Gabriel), *Journal of Banking and Finance*, 47, 288-295. doi: 10.1016/j.jbankfin.2014.05.029
- 2014: “An Econometric Analysis of the Effectiveness of Development Finance for the Energy Sector” (with Giorgio Gualberti and Morgan Bazilian), *Energy for Sustainable Development*, 18, 16-27. doi: 10.1016/j.esd.2013.11.009
- 2014: “Linear Instrumental Variables Model Averaging Estimation” (with Vasco Gabriel), *Computational Statistics and Data Analysis*, 71, 709-724. doi: 10.1016/j.csda.2013.05.008
- 2014: “Testing for Persistence Change in Fractionally Integrated Models: An Application to World Inflation Rates” (with Paulo Rodrigues), *Computational Statistics and Data Analysis*, 76, 502-522. doi:10.1016/j.csda.2012.07.021
- 2013: “A Note on Cointegration Spaces in Time-Varying Cointegration” (with Vasco Gabriel), *Studies in Nonlinear Dynamics and Econometrics*, 17, 199-209. doi:10.1515/snde-2012-0022
- 2013: “Testing for Parameter Constancy Using Chebyshev Time Polynomials”, *The Manchester School*, 81, 586-598. doi:10.1111/j.1467-9957.2012.02306.x
- 2011: “Cointegration Tests Under Multiple Regime Shifts: An Application to the Stock Price--Dividend Relationship”, (with Vasco Gabriel), *Empirical Economics*, 41, 639-662. doi: 10.1007/s00181-010-0401-8
- 2010: “The Cost Channel Reconsidered: A Comment Using an Identification-Robust Approach” (with Vasco Gabriel), *Journal of Money, Credit and Banking*, 42, 1703-1712. doi: 10.1111/j.1538-4616.2010.00361.x
- 2010: “Time Varying Cointegration” (with Herman Bierens), *Econometric Theory*, 26, 1453-1490. doi:10.1017/S0266466609990648
- 2009: “New Keynesian Phillips Curves and Potential Identification Failures: a Generalized Empirical Likelihood Analysis” (with Vasco Gabriel), *Journal of Macroeconomics*, 31, 561-571. doi:10.1016/j.jmacro.2009.01.003
- 2009: “Nonparametric Unit Root Tests and Dramatic Shifts with Infinite Variance Processes”, *Journal of Applied Statistics*, 36, 547-571. doi:10.1080/02664760802554321
- 2004: “On the Forecasting Ability of ARFIMA Models when Infrequent Breaks Occur” (with Vasco Gabriel), *Econometrics Journal*, 7, 455-475. doi:10.1111/j.1368-

423X.2004.00139.x

6.2. Monographs

- 2007 “*Structural Changes in Nonstationary Time Series Econometrics: Time Varying Cointegration and Modeling Catastrophic Events*,” VDM Verlag. ISBN: 978-3-8364-3427-0.

6.3. Other Publications

Edited Books

- 2009 “*Temas em Métodos Quantitativos*”, vol6, Edições Silabo, Lisboa (with Fatima Salgueiro and Diana Mendes)

Chapters from Books

- 2009 “Empirical Likelihood Methods as an Alternative to Generalized Method of Moments”, in Fatima Salgueiro, Diana Mendes and Luis Martins (eds) “*Temas em Métodos Quantitativos*”, vol6, Edições Silabo, Lisboa, 11-28.
- 2006 “Real and Complex Unit Root Tests: An Empirical Application”, in Fatima Salgueiro, Maria João Lopes and António Teixeira (eds) “*Temas em Métodos Quantitativos*”, vol5, Edições Silabo, Lisboa, 41-65.

Non-refereed Articles

- 2008 “The Complete Picture of Credit Default Swap Spreads - a Quantile Regression Approach” (with Pedro Pires and João Pedro Pereira), Global Association of Risk Professionals (GARP), 43, 6-7 - extended abstract.

Working Papers

- 2015 “Asymmetric Labour Markets Reforms and Wage Growth with Fixed-Term Contracts: Does Learning About Match Quality Matter?” (with Marta Silva and Helena Lopes), working paper series 2015-4, BRU – Instituto Universitário de Lisboa.
- 2014 “A Time-Varying Approach of the US Welfare Cost of Inflation” (with Stephen Miller and Rangan Gupta), working paper 2014-11, University of Connecticut, Department of Economics
- 2014 “A Time-Varying Approach of the US Welfare Cost of Inflation” (with Stephen Miller and Rangan Gupta)), working paper 201419, University of Pretoria,

Department of Economics

- 2014 “GMM-based Model Averaging” (with Vasco Gabriel), CIMS, University of Surrey.
- 2012 “An Econometric Analysis of the Effectiveness of Development Finance for the Energy Sector” (with Giorgio Gualberti and Morgan Bazilian), working paper 2012.100, Fondazione Eni Enrico Mattei.
- 2012 “Contagion Channels of the Subprime Financial Crisis to the NYSE Euronext European Markets using Copulas” (with Paulo Horta and Sergio Lagoa), working paper 2011/15, Dinamia/CEP (Dinamia working paper, 2011/15)
- 2011 “Moment Conditions Model Averaging with an Application to a Forward-Looking Monetary Policy Reaction Function”, working paper 16/2011, Economic Research Department, Banco de Portugal.
- 2010 “Testing for Persistence Change in Fractionally Integrated Models: An Application to World Inflation Rates” (with Paulo Rodrigues), working paper 30/2010, Economic Research Department, Banco de Portugal.
- 2010 “The Cost Channel Reconsidered: A Comment Using an Identification-Robust Approach” (with Vasco Gabriel), Department of Economics Discussion Papers 10/10, Department of Economics, University of Surrey.
- 2010 “Cointegration Tests Under Multiple Regime Shifts: An Application to the Stock Price-Dividend Relationship” (with Vasco Gabriel), Department of Economics Discussion Papers 09/10, Department of Economics, University of Surrey.
- 2006 “Robust Estimates of the New Keynesian Phillips Curve” (with Vasco Gabriel and Paul Levine), Department of Economics Discussion Papers 0206, Department of Economics, University of Surrey.
- 2000 “Integer and Fractional Cointegration of Exchange Rates - The Portuguese Case” (with Vasco Gabriel), NIPE WP 1/2000, University of Minho.
- 2000 “The Properties of Cointegration Tests in Models with Structural Changes” (with Vasco Gabriel), NIPE WP 1/2000, University of Minho.
- 2000 “Forecasting with Long Memory and Markov Switching Models” (with Vasco Gabriel), NIPE WP 2/2000, University of Minho.

Inactive Working Papers

- 2009 “A Note on the Higher Order Properties of the Generalized Empirical Estimator”, ISCTE-IUL
- 2003 “Real Business Cycle Models by Means of Generalized Empirical Likelihood”, PSU

2002 “A Class of Optimal Nonstationary Allocations on the Deviatov-Wallace Model”,
PSU

7. Conferences and Invited Seminars

7.1. Presentation of Contributed Papers

International

- 2018: 8th Workshop in Time Series Econometrics (Zaragoza), “Tests for Segmented Cointegration: An Application to US Governments Budgets”.
- 2017: 70th European Meeting of the Econometrics Society (Lisbon), “Tests for Segmented Cointegration”.
- 2017: World Finance Conference (Cagliari), “A New Mechanism for Anticipating Price Exuberance” with discussion.
- 2016: 69th European Meeting of the Econometrics Society (Geneva), “A New Mechanism for Anticipating Price Exuberance”
- 2016: Infiniti Conference on International Finance (Dublin), “A New Mechanism for Anticipating Price Exuberance”
- 2016: Conference on New Trends and Developments in Econometrics, Portuguese Central Bank (Lisbon) (poster), “Testing for Segmented Cointegration”
- 2014: Annual Conference of the Royal Economic Society (Manchester), “GMM-based Model Averaging”
- 2014: 10th BMRC-DEMS Conference (London), “Bootstrap Tests for Time Varying Cointegration”
- 2014: 8th Annual Meeting of the Portuguese Economic Journal (Braga), “Bootstrap Tests for Time Varying Cointegration”
- 2013: Joint Statistical Meetings (Montreal), “Linear Instrumental Variables Model Averaging Estimation”
- 2013: Infiniti Conference on International Finance (Aix-en-Provence), “Modelling Long Run Comovements in Equity Markets: a Flexible Approach”
- 2013: Annual Conference of the Royal Economic Society (London), “Linear Instrumental Variables Model Averaging Estimation”
- 2012: 66th European Meeting of the Econometrics Society (Malaga), “GMM-based Model Averaging”
- 2012: 6th Annual Meeting of the Portuguese Economic Journal (Lisbon), “GMM-based

Model Averaging ”

- 2012: Workshop Statistical Inference in Complex/High-Dimensional Problems (Vienna), “GMM-based Model Averaging ”
- 2011: Annual Meeting of the Association of Southern European Economic Theorists (Évora), “Assessing the Fed's Reaction Function with a Moment Conditions Model Averaging Estimator”
- 2011: 65th European Meeting of the Econometrics Society (Oslo), “Assessing the FED’s Reaction Function with a Moment Conditions Model Averaging Estimator”
- 2011: 14th Applied Stochastic Models and Data Analysis International Conference (Rome), “Interrupted Cointegration with an Application to International Contagion”
- 2010: Fall 2010 Meeting of the Econometric Time Series European Research Network (Lisbon), “Modeling Changes in the Number of Cointegrating Vectors”
- 2010: 4th Meeting of the Portuguese Economic Journal (Faro), “Testing for Persistence Change in Fractionally Integrated Models”
- 2010: Sir Clive Granger Memorial Conference (Nottingham), “Testing for Persistence Change in Fractionally Integrated Models”
- 2010: International Atlantic Economic Society (Prague), “Conditional Moment Restriction Estimation of Asset Pricing Models: Some Preliminary Results”
- 2008: 62nd European Meeting of the Econometric Society (Milan), "Is There Really a Cost Channel? Evidence from US Data"
- 2008: Workshop on Model Selection (Vienna), "What Drives Inflation? Testing Non-Nested Specifications of the New Keynesian Phillips Curve"
- 2007: DIW Macroeconometric Workshop (Berlin) (poster), "Generalized Empirical Likelihood Inference of the New Keynesian Phillips curve for the Euro Area"
- 2005: World Congress of the Econometric Society (London), "Time Varying Cointegration with an Application to the PPP Theory"
- 2005: Unit Root and Cointegration Testing Conference (Faro) (poster), "Time Varying Cointegration"
- 2000: International Symposium on Forecasting (Lisbon), "Forecasting with Long Memory and Markov Switching Models"
- 1999: Spring Meeting of Young Economists (Amsterdam) (poster), "Fractional Analysis of PPP - The Portuguese Case"

National

- 2012: 1st Meeting of the Portuguese Econometric Society (Lisbon), "GMM-based Model Averaging "
- 2000: Cemapre, ISEG (Lisbon), "The Properties of Cointegration Tests in Models with Structural Change"
- 2000: Sociedade Portuguesa de Investigação em Economia (Oporto), "The Properties of Cointegration Tests in Models with Structural Change"
- 1997: Cemapre, ISEG (Lisbon), "Integer and Fractional Cointegration of Exchange Rates - The Portuguese Case"

7.2. Invited Seminars and Discussant

International

- 2019: Boston University 2019 Pi-day Econometrics Conference (celebrate 60th Pierre Perron anniversary), "Tests for Segmented Cointegration: An Application to US Governments Budgets", Boston.
- 2018: 12th International Conference on Computational and Financial Econometrics, "Modelling Persistence Change in Fractionally Integrated Models", Pisa.
- 2018: Statistics and econometrics seminar, Faculty of Economics and Business at the KU Leuven, "Optimal GMM-based model averaging", Leuven.
- 2016: 10th International Conference on Computational and Financial Econometrics, "Testing for Segmented Cointegration", Seville.
- 2015: 9th International Conference on Computational and Financial Econometrics, "Revisiting the Public Debt-Growth Relationship using Threshold Quantile Regression", London.
- 2014: Conference on Econometric Methods for Banking and Finance (Banco de Portugal) (Discussant)
- 2013: Infiniti Conference on International Finance (Aix-en-Provence) (Discussant)
- 2012: Conference in honor of Herman Bierens (PSU), "GMM-based Model Averaging "
- 2007: Cemaf, Credit Risk Workshop, ISCTE-IUL (Discussant)
- 2004: Department of Economics, PSU, "Time Varying Cointegration"

National

- 2015: CEFAGE, Universidade de Évora, "Optimal GMM-based Model Averaging "
- 2010: Cemapre, ISEG (Lisbon), "Testing for Persistence Change in Fractionally Integrated Models"
- 2009: NIPE, Universidade do Minho (Braga), "Testing for Parameter Constancy Using

Chebyshev Time Polynomials”

- 2009: Economic Research Department, Banco de Portugal (Lisbon), “Moment Conditions Model Averaging with an Application to a Forward-Looking Monetary Policy Reaction Function”
- 2007: Research Perspectives in Portugal, Universidade de Évora, CEFAGE (Évora), "Further Developments in Time Varying Cointegration"
- 2006: Cemapre, ISEG (Lisbon), "Modeling and Testing Dramatic Shifts with Infinite Variance Processes"
- 2006 ISCTE, (Lisbon), "Modeling and Testing Dramatic Shifts with Infinite Variance Processes"
- 2005: Cemape, Universidade do Minho (Braga) (Discussant)
- 1998: Cemape, Universidade do Minho (Braga), "Cointegração Inteira e Fraccionária: Uma Aplicação à Paridade dos Poderes de Compra"

8. Teaching Experience

Ph.D.

- 2015/2016: Econometrics II*
- 2014/2015: Econometrics II*
- 2012/2013: Macroeconometrics*
- 2011/2012: Macroeconometrics*
- 2010/2011: Macroeconometrics*
- 2008/2009: Econometrics I*

Note: * stands for Taught in English.

M.Sc.

- 2018/2019: Research Seminar in Economics*#, Macroeconometrics I (8,4/10) and Introdução à Econometria (7,8/10)
- 2017/2018: Research Seminar in Economics*#, Macroeconometrics I (7,5/10) and Macroeconometrics II (8,2/10), Introdução à Econometria (8,2/10)
- 2016/2017: Macroeconometrics I (8,4/10)
- 2015/2016: Research Seminar in Economics*#, Cross Section and Panel Data*# (8,6/10), Macroeconometrics I (8,7/10) and Macroeconometrics II (7,7/10)
- 2014/2015: Research Seminar in Economics*#, Macroeconometrics I (8,0/10) and Macroeconometrics II (8,6/10)

- 2013/2014: Research Seminar in Economics*#, Cross Section and Panel Data*# (8,2/10), Macroeconometrics I (8,1/10) and Macroeconometrics II (7,8/10)
- 2012/2013: Research Seminar in Economics*#, Cross Section and Panel Data*# (4,3/5), Macroeconometrics I (7,8/10) and Macroeconometrics II (7,8/10)
- 2011/2012: Research Seminar in Economics*#, Cross Section and Panel Data*# (4,8/5), Macroeconometrics I (7,9/10) and Macroeconometrics II (8/10)
- 2010/2011: Macroeconometrics I (MEMF:7,2/10; ME:4,6/5) and Macroeconometrics II (MEMF:8,2/10; ME:4,6/5)
- 2009/2010: Macroeconometrics I (MEMF:7,67/10; ME:8,11/10) and Macroeconometrics II (MEMF:7,6/10; ME:8,33/10)
- 2008/2009: Macroeconometrics and Financial Econometrics (4,6/5)
- 2007/2008: Macroeconometrics, Financial Econometrics and Advanced Econometrics
- 2006/2007: Financial Econometrics and Advanced Econometrics
- 2005/2006: Time Series

Note: * stands for Taught in English; # stands for Offered jointly with the Ph.D. program; Figures in brackets represent the (averaged) students' class evaluation, (A/B) means A points out of a maximum of B points (the median is always greater than the average); MEMF is a Monetary Economics program and ME is Economics.

B.Sc. (licenciatura)

- 2018/2019: Econometrics II (8,2&/10)
- 2017/2018: Econometrics II (8,6&/10) and Optimization (5,6/10)
- 2016/2017: Econometrics II (8,5&/10) and Optimization (7,4/10)
- 2015/2016: Econometrics I (8,6&/10) and Econometrics II (8,2&/10)
- 2014/2015: Econometrics I (8,5&/10) and Econometrics II (8,8&/10)
- 2013/2014: Mathematics (7,9/10), Econometrics I (7,8/10) and Econometrics II (8,2&/10)
- 2012/2013: Econometrics I (8,7&/10) and Econometrics II (8,5&/10)
- 2011/2012: Econometrics II (8,5/10)
- 2010/2011: Econometrics I (8/10) and Econometrics II (8,8/10)
- 2009/2010: Econometrics I (8,14/10) and Econometrics II (9,71/10)
- 2008/2009: Econometrics II (8,79/10)
- 2007/2008: Econometrics I (7,48/10) and Econometrics II
- 2006/2007: Econometrics I and Econometrics II
- 2005/2006: Econometrics I and Econometrics II

Summer 2004: Econometrics*
 Summer 2003: Econometrics*
 1999/2000: Mathematics, Econometrics I and Econometrics II
 1998/1999: Mathematics, Econometrics I and Econometrics II
 1997/1998: Mathematics and Statistics
 1996/1997: Mathematics and Statistics

Note: * stands for Taught in English; Figures in brackets represent the (averaged) students' class evaluation, (A/B) means A points out of a maximum of B points (the median is greater than the average); & stands for Nominated for Teaching Award ISCTE-IUL.

9. Thesis Supervisions and Committees

9.1. Thesis Supervisions

Ph.D.

Completed

2016: Marta Silva*, "Empirical Analysis of Employment Protection Legislation Changes on Portuguese Labour Market", Economics, ISCTE
 2014 FEEM Award (EEA annual conference) for the paper "Asymmetric labour market reforms and the wage growth of fixed-term contracts: does learning about match quality matter?"

2015: Marco Fernandes, "Contributos para a Explicação dos Puzzles Equity Premium e Risk Free Rate a partir do Modelo Recursivo Epstein-Zin-Weil: Uma Análise Empírica", Economics, ISCTE.

2015: Cátia Sousa*, "CO2 Emissions, Economic Growth and Electric Vehicles: An Assessment of the Power and Transport Sectors", Economics, ISCTE

2015: Paulo Horta*, "The Impact of 2008 and 2010 Financial Crises on International Stock Markets: Contagion and Long Memory", Economics, ISCTE
 2015 Euronext Lisbon Awards (Best Scientific Research on Portuguese Capital Markets) for the paper "The Impact of the 2008 and 2010 Financial Crises on the Hurst Exponents of International Stock Markets: Implications for Efficiency and Contagion"

2011: Maria da Conceição Figueiredo, “Diferenças Salariais por Género em Portugal – Uma análise Econométrica em Contexto de Regressão de Quantis”, Quantitative Methods (Microeconometrics), ISCTE

Note: * stands for Written in English.

M.Sc.

Completed

2018: Guilherme Simões Correia, Monetary Economics, ISCTE.
2018: Ana Inês Mourão, Monetary Economics, ISCTE.
2017: Ana Rita dos Santos, Monetary Economics, ISCTE.
2017: António Martins Marques, Monetary Economics, ISCTE.
2017: Diogo Simões Fontinha, Monetary Economics, ISCTE.
2016: Joana Barbara Monteiro Batista*, Finance, ISCTE.
2016: Daniel Fernandes Gonçalves*, Economics, ISCTE.
2016: João Paulo Alves da Cunha Marques da Cruz, Monetary Economics, ISCTE.
2016: Gonçalo André Martins Ribeiro*, Economics, ISCTE.
2016: Eliana Raquel Mendes Ferreira, Monetary Economics, ISCTE.
2016: Maria João Figueiredo, Monetary Economics, ISCTE.
2015: José Fernandes, Economia da Empresa e da Concorrência, ISCTE.
2015: Ricardo Simões*, Economics, ISCTE.
2015: Afonso Moreira*, Economics, ISCTE.
2015: Yi Gan*, Business Administration, ISCTE.
2014: Ruben João Fernandes Espanhol*, Economics, ISCTE.
2014: Cristiano Duarte Oliveira*, Finance, ISCTE.
2013: Ana Filipa Neves Cardoso, Monetary Economics, ISCTE.
2013: Rui Manuel Lopes Rodrigues, Portuguese Economy and International Integration, ISCTE.
2012: Liliana Vanessa Sobreira Gomes, Monetary Economics, ISCTE.
2012: Filipa Garcia Pereira da Fonseca, Monetary Economics, ISCTE.
2012: Filipa Inês Gil Silva*, Economics, ISCTE.
2012: Pérciles Augusto Semedo Sá Nogueira, Economics, ISCTE.

- 2012: Danielson Vicente Fortes Ramos Pinto*, Monetary Economics, ISCTE.
- 2011: Tiago David Cabrita Pereira, Monetary Economics, ISCTE.
- 2011: Miriam Lobato da Rosa, Monetary Economics, ISCTE.
- 2011: Lina Dias Lima, Finance, ISEG-UL.
- 2011: Alexandrino Tavares Barreto, Finance, Universidade do Algarve.
- 2010: Gonçalo Filipe Pereira, Monetary Economics, ISCTE.
- 2010: Ana Cláudia Abegão, Monetary Economics, ISCTE.
- 2010: Luís Filipe Andrade, Monetary Economics, ISCTE.
- 2010: Paulo Jorge Horta, Monetary Economics, ISCTE.
- 2009: Ricardo Barradas, Monetary Economics, ISCTE.
- 2009: Pedro Conde Matela, Monetary Economics, ISCTE.
- 2008: Pedro Pires, Finance, ISCTE.

In Progress: Six of them.

Note: * stands for Written in English.

9.2. Thesis Committees

Ph.D.

- 2019: Bruno Damásio*, “Essays on Econometrics: Multivariate Markov Chains”, Mathematics Applied to Economics and Management, ISEG, Universidade de Lisboa, (Discussant)
- 2017: Salem Sultan*, “Dynamic Correlations & Volatilities in Time-Frequency Domain. Key Commodity Markets”, Economics, University of Surrey, (Discussant)
- 2016: Cláudia Pires Duarte*, “Essays on Mixed-Frequency Data: Forecasting and Unit Root Testing”, Economics, ISEG, Universidade de Lisboa, (Discussant)
- 2016: Gilson Gomes Pina, “Políticas Monetária e Orçamental e Ciclos Económicos nos Mercados Emergentes”, Economics, Faculdade de Economia da Universidade de Coimbra, (Discussant)
- 2014: Sofia Bernardo Rodrigues*, “Credit VaR and VaR Credit Default Swaps”, Finance, ISCTE-IUL, (Discussant)
- 2012: Nuno Sobreira*, “Three Essays on Structural Breaks”, Economics, Nova School of Business and Economics, (Discussant)
- 2012: Célia Maria Quitério Ramos, “A Influência das Tecnologias da Informação e de Comunicação na Procura Turística: Uma Abordagem com Dados em Macro Painel”, Quantitative Methods Applied to Economics and Business, Universidade

do Algarve, (Discussant)

2010: Elena Kislyakova*, “The Effectiveness of Foreign Aid: Empirical Essays”,
Economics, University of Surrey, (Discussant)

Note: * stands for Written in English.

M.Sc.

2018: Marta Silva Batista, Monetary Economics, ISCTE, (President).

2017: Adalgisa Nunes Tavares, Monetary Economics, ISCTE, (President).

2017: Alexandra Costa Lourenço, Monetary Economics, ISCTE, (President).

2017: Mario Correia Fernandes, Monetary Economics, ISCTE, (President).

2017: Pedro Manuel Rato dos Santos, Economics, ISCTE, (Discussant)

2016: Gonçalo José Francisco Goulão, Monetary Economics, ISCTE, (President).

2016: André Filipe Caniço Pombas, Monetary Economics, ISCTE, (President).

2016: Guilherme Fernandes Ferreira, Monetary Economics, ISCTE, (Discussant).

2015: Kateryna Kochergina, Economics, ISCTE, (Discussant)

2014: Telma Gonçalves, Economics, ISCTE, (Discussant)

2014: Dimpal Rameschandre Samgi, Monetary Economics, ISCTE, (President)

2014: Rui Monteiro, Monetary Economics, ISCTE, (Discussant)

2014: Raquel de Oliveira Balhote, Monetary and Financial Economics, ISEG-UL,
(Discussant)

2013: Filipe André Machado Correia, Monetary Economics, ISCTE, (Discussant)

2013: Sofia Alexandra Lourenço, Monetary Economics, ISCTE, (Discussant)

2013: Miguel Franco Pena, Monetary Economics, ISCTE, (President)

2013: Ana Rita Castiço Bento, Monetary Economics, ISCTE, (President)

2012: Sandro Miguel Granadeiro Martins, Monetary Economics, ISCTE, (Discussant)

2012: Elizabete Dumbia, Monetary Economics, ISCTE, (Discussant)

2012: Nelson Guedes Furtado, Monetary Economics, ISCTE, (Discussant)

2012: Rui Gonçalo Dias Ferreira, Economics, ISCTE, (Discussant)

2011: Davide José Henriques Silva, Mathematical Finance, FCUL/ISCTE, (Discussant)

2010: Ana Pinto, Economics, FEP, Universidade do Porto, (Discussant)

2008: Leonel Tomo, Economics, FEC, Universidade de Coimbra, (Discussant)

10. Activities in Academics and Associations

10.1. Editing

“*Temas em Métodos Quantitativos*”, vol6, Edições Silabo, Lisboa (with Fatima Salgueiro and Diana Mendes), 2009

10.2. Refereeing

African Journal of Business Management; Applied Economics; Computational Statistics and Data Analysis; Econometric Theory; Econometrics (open access); Econometrics and Statistics (open access); Economics Bulletin; Economics Letters; Emerging Markets, Empirical Economics, Finance and Trade; Journal of Applied Statistics; Journal of Business & Economic Statistics; Journal of Econometrics; Journal of International Money and Finance; Journal of Macroeconomics; Journal of Money, Credit, and Banking; Journal of Time Series Analysis; Journal of Time Series Econometrics; International Review of Financial Analysis; Natural Resources Forum; Portuguese Economic Journal; Quarterly Review of Economics and Finance; Statistics and Probability Letters; Studies in Nonlinear Dynamics & Econometrics; and Tourism Management.

10.3. Conference Committee Member/Organizer or Reviewer

December 2014 – Member of the Local Organising Committee of the 2017 Annual
August 2017 Congress of the European Economic Association
(EEA)/European Meeting of the Econometric Society (ESEM)

2015: Reviewer, INFINITI Conference 2015

10.4. Other Activities

February 2019 – Present: Director of the PhD Program in Economics
November 2014 – Present: Member of the Scientific Committee of the BRU
Research Centre, ISCTE-IUL
July 2017 – Present: Presença em duas reuniões do Conselho Geral do
ISCTE-IUL em representação de um membro eleito
March 2019 – Present: Presença em uma reunião do Conselho Científico do
ISCTE-IUL em representação de um membro eleito
December 2015 – April 2016: Research Team Member for the AACSB Accreditation

- Process, ISCTE-IUL
- May 2014 – September 2015: Organizer of the Seminars (Track 2) of the BRU Research Centre, ISCTE-IUL.
- November 2011-February 2012: External Examiner for the M.Sc. Programs, School of Economics, University of Surrey.
- January 2008-June 2010: Organizer of the Seminars of the Department of Quantitative Methods, ISCTE.

10.5. Memberships

American Statistical Association; EABCN (Euro Area Business Cycle Network); Econometric Society; Royal Economic Society, European Economic Association.

Member of the research centres UNIDE-BRU, ISCTE, and Centre for International Macroeconomic Studies (CIMS), University of Surrey.