Gabriel V. Montes-Rojas

Campus Address

Instituto Interdisciplinario de Economía Política de Buenos Aires (IIEP-BAIRES)
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Academic positions

Researcher (Investigador Independiente), CONICET, Argentina
IIEP-BAIRES-Universidad de Buenos Aires
July 2013- present

Facultad de Ciencias Económicas, Universidad de Buenos Aires
Full Professor – (Profesor Titular Regular) Econometría I
October 2019 – present
Professor – (Profesor Adjunto Regular) Microeconomía II
October 2019 – present
Assistant Professor – (Profesor Adjunto Interino)
2013-2015 – Microeconomía 1
Head Teaching Assistant (Ayudante de Primera ad-honorem)
1999-2001 – Organización Industrial
Teaching Assistant (Ayudante de Segunda ad-honorem)
1997-2001 – Estadística 1 & Microeconomía 1

Facultad de Ciencias Económicas, Universidad Nacional de La Plata
Full Professor – (Profesor Titular Regular) Econometría II
July 2017- present

Departament d'Economia Aplicada, Universitat Autònoma de Barcelona
Profesor Visitante – Investigador Ramón y Cajal
September 2015 – July 2016

Department of Economics, City University of London
Professor (Chair in Economics) April 2011- August 2016
Senior Lecturer August 2009- April 2011
Lecturer August 2007- August 2009
ECM108 (Econometrics for MSc and PhD in Economics)
ECM024 (The Economics of Micro-Finance for MSc in Economics)
EC3021 (Development Economics for third year undergraduates)

Department of Economics, University of Illinois at Urbana-Champaign
Assistant Instructor –Master of Science in Policy Economics
Fall 2004 – Spring 2006 - ECON 506 (Economic Statistics) and ECON 508 (Applied Econometrics)
2005 Robert E. Demarest Teaching Award. Incomplete List of Teachers Ranked as Excellent by their Students (Fall 2004, Spring 2005, Fall 2005, Spring 2006).
Teaching Assistant
Fall 2002 – Spring 2004 - ECON 103 (Macroeconomics) and Econ 102 (Microeconomics)
Incomplete List of Teachers Ranked as Excellent by their Students (Fall 2003).
Lecturer
Summer 2004 - ECON 102 (Microeconomics)

Other Work Experience

Asesor de Gabinete del Ministerio en Economía
References: Prof. Martín Guzmán, Prof. Pablo Gluzmann
Jan 2022-Jul 2022

Research Economist – Bureau of Economic and Business Research
University of Florida
References: Prof. Dave Denslow, Prof. James Dewey
2006-2007

Consultant - The World Bank (Washington DC)
Latin American and the Caribbean Region – Chief Economist Office and PREM
References: William Maloney
2001-2013
Countries with specific work experience: **LAC (Argentina, Brazil, Chile, Colombia, Mexico, Peru, Uruguay), Caribbean countries group, Nepal, São Tomé e Príncipe.**

Junior Economist and Research Assistant- FIEL, Buenos Aires, Argentina
1997-2001

Education

University of Illinois at Urbana-Champaign, United States
PhD in Economics (2007) – Advisor: Prof. Anil K. Bera

University of Illinois at Urbana-Champaign, United States
M.S. in Statistics (2006)

Universidad de San Andrés, Buenos Aires, Argentina
M.A. in Economics (2002)

Universidad de Buenos Aires, Buenos Aires, Argentina
Licenciado en Economía (B.A. in Economics, 1999)
Graduated Magna Cum Laude

Grants, Fellowships, Honors and Awards

Proyectos de Investigación Orientados PIO BCRA-CONICET 2022-2023 "Endeudamiento de firmas y sistema bancario: determinantes de financiamiento y análisis estructural con redes complejas" 2022-2023
Investigador Responsable: Gabriel Montes-Rojas

UBACYT 20020190100078BA "Modelos y contrastes econométricos para redes: Teoría y aplicaciones empíricas" 2020-2022
Investigador Responsable: Gabriel Montes-Rojas

UBACYT 20020170200161BA "Métodos Econométricos para la Selección de Niveles de Agrupamiento de Datos" 2018-2019
Investigador Responsable: Gabriel Montes-Rojas

PICT-2019-3517 " Modelos y contrastes econométricos para redes" 2019-2022
Investigadores Responsables: Walter Sosa-Escudero y Gabriel Montes-Rojas

PICT-2014-2176 "Métodos Econométricos para la Selección de Niveles de Agrupamiento de Datos" 2014-2018
Investigadores Responsables: Walter Sosa-Escudero y Gabriel Montes-Rojas

Gobierno de España, Ministerio de Ciencia e Innovación.
-Ayuda Ramón y Cajal 2014- 2015 a 2020. **2015-2016**

Gobierno de España, Ministerio de Ciencia e Innovación.
-2016-2018 Equity and Poverty: Methods and Implications, ECO2013-46516-C4-1-R
-2016-2018 Equity and Development Research Group, SGR2014-1279 (Generalitat de Catalunya)
-2010-2013 ECO2011-22650 "EL PAPEL DEL TIPO DE CAMBIO Y DE LA AVERSION AL RIESGO COMO MECANISMOS DE PROPAGACION ENTRE LOS MERCADOS FINANCIEROS Y LA ECONOMIA." Euros 12,000

City University of London
- 2010 City University Staff Prize for Research Excellence. £1,000
- Pump Priming Research Grant "'Little help will take us nowhere': A new econometric approach to the nature of poverty traps" 2009/2010. £11,000
- City University Research Fellow 2007-2009

University of Illinois at Urbana- Champaign
- Graduate College Fellowship (Fall 2004, Spring 2005, Fall 2005 and Spring 2006)
- Research Fellowship, Department of Economics (Summer 2006)
- Tinker Fellowship for Summer Research (Summer 2004 and Summer 2005)
- Robert E. Demarest Teaching Award (2005)
- Brems Graduate Research Award (2006) for best research paper in Economics

Universidad de Buenos Aires, Buenos Aires, Argentina
- Graduated Magna Cum Laude
- Becario PROPAI, Proyecto UBACYT TE 10, 1999-2001
- Beca de Doctorado de la Universidad de Buenos Aires

Publications

Books

- Montes-Rojas, G. (2022) *Microeconomía Heterodoxa: Modelos Sraffianos y Marxistas*. Eudeba, Buenos Aires. ISBN: 9789502332406

Book chapters

- Galvao, A., & Montes-Rojas, G. (2017). "Multi-dimensional panels in quantile regression models,*" in Lazslo, M.* (ed.) *The Econometrics of Multi-dimensional Panels,* Springer, Switzerland, chapter 8, 239-261. https://doi.org/10.1007/978-3-319-60783-2 Hardcover ISBN: 978-3-319-60782-5. Softcover ISBN: 978-3-319-86932-2. eBook ISBN: 978-3-319-60783-2
- Gabrieli, T., Galvao, A. & Montes-Rojas, G. (2012). "Who benefits from reducing the cost of formality? Quantile regression discontinuity analysis," *Research in Labor Economics 34 Informal Employment in Emerging and Transition Economies* edited by Hartmut Lehmann and Konstantinos Tatsiramos, *Chapter 3, 101-133.* https://doi.org/10.1108/S0147-9121(2012)0000034006 ISBN: 978-1-78052-786-4. eISBN: 978-1-78052-787-1 ISSN: 0147-9121

Refereed journal articles

- Alejo, J., Galvao, A. & Montes-Rojas, G. (2023) "A first-stage representation for instrumental variables quantile regression" forthcoming *Econometrics Journal.*
- Arza, V., López, A., Montes-Rojas, G. & Pascuini (2023) "In the name of TRIPS: The impact of IPR harmonisation on patent activity in Latin America," forthcoming *Research Policy.*
- Brest-López, C., Carrera, J., Montes-Rojas, G. & Toledo, F. (2023) "¿Sirven los controles de capitales para morigerar los shocks financieros globales? " forthcoming *Desarrollo Económico.*
- Carrera, J., Montes-Rojas, G. & Toledo, F. (2023) "Global Financial Cycle, Commodity Terms of Trade and Financial Spreads in Emerging Markets and Developing Economies" *Structural Change and Economics Dynamics* 64, 179-190, https://doi.org/10.1016/j.strueco.2022.12.006
- Montes-Rojas, G. (2023) "A typology of Marxian transformation procedures with endogenous exploitation rate," *Metroeconomica* 74(1), 119-137, https://doi.org/10.1111/meca.12406
- Montes-Rojas, G. & Mena, S. (2023) "Density estimation using bootstrap quantile variance and quantile-mean covariance," *Communications in Statistics – Computation and Simulation* 52(4), 1450-1462. https://doi.org/10.1080/03610918.2021.1884717
- Noguera, D. & Montes-Rojas G. (2022). "Fluctuaciones con restricciones de crédito e incertidumbre en una economía de red," *Ensayos Económicos* 80, 1-48.
- Banegas, A., Montes-Rojas, G. & Siga, L. (2022) "The effects of U.S. monetary policy shocks on mutual fund investing," *Journal of International Money and Finance* 123, 102595, https://doi.org/10.1016/j.jimonfin.2021.102595
- Chiodi, V. & Montes-Rojas, G. (2022) "Mentoring as a dose treatment: Frequency matters. Evidence from a French mentoring programme," *LABOUR: Review of Labour Economics and Industrial Relations* 36(2), 145-166. https://doi.org/10.1111/labr.12219
- de Castro, L., Galvao, A., Kim, J.Y., Montes-Rojas, G. & Olmo, J. (2022) "Experiments on portfolio selection: A comparison between quantile preferences and

expected utility decision models," *Journal of Behavioral and Experimental Economics* 97, 101822. https://doi.org/10.1016/j.socec.2021.101822
- Elosegui, P., Forte, F. & Montes-Rojas G. (2022). "Network structure and fragmentation of the Argentinean interbank markets," *Latin American Journal of Central Banking* 3, 100066. https://doi.org/10.1016/j.latcb.2022.100066
- Montes-Rojas, G. (2022) "Subgraph network random effects error components models: Specification and testing," *Journal of Econometric Methods* 11(1), 17-34. https://doi.org/10.1515/jem-2021-0001
- Montes-Rojas, G. (2022) "Estimating impulse-response functions for macroeconomic models using directional quantiles," *Journal of Time Series Econometrics* 14(2), 199-225. https://doi.org/10.1515/jtse-2021-0002
- Montes-Rojas, G. & Toledo, F. (2022) "External shocks and inflationary pressures in Argentina: A post-Keynesian-structuralist empirical approach," *Review of Political Economy* 34(4), 789-806 https://10.1080/09538259.2021.1993001
- Alejo, J., Favata, F., Montes-Rojas, G. & Trombetta, M. (2021) "Conditional vs unconditional regression models: A guide to practicioners," *Journal ECONOMÍA* 44(88), 76-93. https://doi.org/10.18800/economia.202102.004
- de Castro, L., Galvao, A., Montes-Rojas, G. & Olmo, J. (2021) "Portfolio selection in quantile utility models," *Annals of Finance* 18, 133-181. https://doi.org/10.1007/s10436-021-00405-4
- Pardini, M. & Montes-Rojas, G. (2021) "Un enfoque de red para estudiar los efectos de la inversión extranjera directa sobre el crecimiento económico," *Revista de Economía y Estadística* LIX(1), 11-35. https://doi.org/10.55444/2451.7321.2021.v59.n1
- Bera, A., Montes-Rojas, G., Sosa-Escudero, W. & Alejo, J. (2021). "Tests for nonlinear restrictions under misspecified alternatives with an application to testing rational expectation hypotheses," *Econometrics Journal* 24(1), 41-57. https://doi.org/10.1093/ectj/utaa010
- Izaguirre, A. & Montes-Rojas, G. (2021) "Horvitz-Thompson estimator under partial information with an application to network degree distribution," *Communications in Statistics – Computation and Simulation* 50(2), 343-366. https://doi.org/10.1080/03610918.2018.1554117
- de Castro, L., Galvao, A. & Montes-Rojas (2020) "Quantile selection in non-linear GMM quantile models," *Economics Letters* 195, 109402. https://doi.org/10.1016/j.econlet.2020.109402
- Elosegui, P. & Montes-Rojas G. (2020). "Efectos de red en mercados interbancarios de Call y Repo de Argentina," *Ensayos Económicos* 75, 55-81.
- Montes-Rojas G. & Elosegui, P. (2020). "Network ANOVA random effects models for node attributes," *Journal of Dynamics and Games* 7(3), 239-252. https://doi.org/10.3934/jdg.2020017
- Jafarey, S., Montes-Rojas, G. & Mainali, R. (2020) "Age at marriage, social norms, and female education in Nepal," *Review of Economic Development* 24(3), 878-909. https://doi.org/10.1111/rode.12692
- Montes-Rojas, G., Sosa-Escudero, W. & Zincenko, F. (2020). "Level-based estimation of dynamic panel models," *Journal of Econometric Methods*, 9(1), 20180015. https://doi.org/10.1515/jem-2018-0015
- Ariza, J. & Montes-Rojas, G. (2019) "Decomposition methods for analyzing inequality changes in Latin America 2002-2014," *Empirical Economics*, 57(6), 2043-2078. https://doi.org/10.1007/s00181-018-1518-4
- Blanco, E., Elosegui, P., Izaguirre, A. & Montes-Rojas, G. (2019). "Regional and state heterogeneity of monetary shocks in Argentina," *Journal of Economic Asymmetries*, 20, e00129. https://doi.org/10.1016/j.jeca.2019.e00129

- Galvao, A., Montes-Rojas, G. & Olmo, J. (2019). “Tests of asset pricing with time-varying factor loads,” *Journal of Applied Econometrics*, 34(5), 762-778. https://doi.org/10.1002/jae.2687
- Montes-Rojas, G. (2019). “Multivariate quantile impulse response functions,” *Journal of Time Series Analysis*, 40, 739-752. https://doi.org/10.1111/jtsa.12452
- Montes-Rojas, G. (2019). “Una evaluación del pass-through en la Argentina usando funciones impulso respuesta de cuantiles multivariados,” *Estudios Económicos*, XXXVI(73), 145-189. https://doi.org/10.52292/j.estudecon.2019.1436
- Temizsoy, A. & Montes-Rojas, G. (2019) “Measuring the effect of monetary shocks on European sovereign country risk: an application of GVAR models,” *Journal of Applied Economics*, 22(1), 484-503. https://doi.org/10.1080/15140326.2019.1665312
- Heymann, D. & Montes-Rojas, G. (2018). “On model-consistent expectations in macroeconomics,” *Económica, La Plata*, 64, 22-45.
- Alejo, J., Galvao, A. & Montes-Rojas, G. (2018) “Quantile continuous treatment effects,” *Econometrics and Statistics*, 8, 13-36. https://doi.org/10.1016/j.ecosta.2017.10.004
- Galvao, A., Montes-Rojas, G., Olmo, J. & Song, S. (2018). “On solving endogeneity with invalid instruments: An application to investment equations,” *Journal of the Royal Statistical Society – Series A*, 181(3), 689-716. https://doi.org/10.1111/rssa.12313
- Galvao, A., Juhl, T., Montes-Rojas, G. & Olmo, J. (2018). “Testing slope homogeneity in quantile regression panel data with an application to the cross-section of stock returns,” *Journal of Financial Econometrics*, 16(2), 211-243. https://doi.org/10.1093/jjfinec/nbx016
- Alejo, J., Montes-Rojas, G. & Sosa-Escudero, W. (2018) “What and how to cluster over? Testing for serial versus equi-correlation,” *Journal of Multivariate Analysis*, 165C, 101-116. https://doi.org/10.1016/j.jmva.2017.11.007
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- Ariza, J., & Montes-Rojas, G. (2017). “Labour income inequality and the informal sector in Colombian cities,” *Cuadernos de Economía, 36*(72), 77-98. https://doi.org/10.15446/cuad.econ.v36n72.65820
- Montes-Rojas, G., Siga, L. & Mainali, M. (2017) “Mean and quantile regression Oaxaca-Blinder decompositions with an application to caste discrimination,” *Journal of Income Inequality*, 15(3), 245-255. *https://doi.org/10.1007/s10888-017-9355-9*
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- Montes-Rojas, G. (2017) “Reduced form vector quantile regression,” *Journal of Multivariate Analysis*, 158, 20-30. https://doi.org/10.1016/j.jmva.2017.03.007
- Montes-Rojas, G. (2017). “A capital invariant solution to the Marxian transformation problem,” *Review of Radical Political Economics*, 49(1), 114–124. https://doi.org/10.1177/0486613415616216
- Galvao, A., Montes-Rojas, G. & Song, S. (2017). “Endogeneity bias modeling using observables,” *Economics Letters*, 152, 41-45. https://doi.org/10.1016/j.econlet.2016.12.021
- Mainali, R., Jafarey, S. & Montes-Rojas, G. (2017) “Earnings and caste: An evaluation of caste wage differentials in the Nepalese labour market,” *Journal of Developing Studies*, 53(3), 396-421. https://doi.org/10.1080/00220388.2016.1189535

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- Montes-Rojas, G. (2016) "An equicorrelation Moulton factor in the presence of arbitrary intra-cluster correlation," *Economics Letters*, 45, 221-224. https://doi.org/10.1016/j.econlet.2016.06.022
- Bera, A., Galvao, A. Montes-Rojas, G. & Park, S-Y. (2016). "Asymmetric Laplace regression: Maximum likelihood, maximum entropy and quantile regression," *Journal of Econometric Methods*, 5(1), 79-101. https://doi.org/10.1515/jem-2014-0018
- Temizsoy, A, Iori, G. & Montes-Rojas, G. (2015). "The role of bank relationships in the interbank market," *Journal of Economic Dynamics and Control*, 59, 118–141. https://doi.org/10.1016/j.jedc.2015.07.008
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- Alejo, J., Galvao, A., Montes-Rojas, G. & Sosa-Escudero, W. (2015) "Tests for normality in linear panel data models," *STATA Journal*, 15(3), 822-832. https://doi.org/10.1177/1536867X1501500314
- Galvao, A. & Montes-Rojas, G. (2015). "On the equivalence of instrumental variables estimators for linear models," *Economics Letters*, 134, 13-15. https://doi.org/10.1016/j.econlet.2015.06.001
- Zincenko, F., Sosa-Escudero, W. & Montes-Rojas, G. (2014). "Robust tests for time-invariant individual heterogeneity vs. dynamic state dependence," *Empirical Economics*, 47(4), 1365-1387. https://doi.org/10.1007/s00181-013-0788-0
- Acosta, P. & Montes-Rojas, G. (2014). "Informal jobs and trade liberalisation in Argentina," *Journal of Development Studies*, 50(8), 1104-1118. https://doi.org/10.1080/00220388.2014.919381
- Galvao, A., Kato, K., Montes-Rojas, G. & Olmo, J. (2014). "Testing linearity against threshold effects: Uniform inference in quantile regression," *Annals of the Institute of Mathematical Statistics*, 66(2), 413-439. https://doi.org/10.1007/s10463-013-0418-9
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- Montes-Rojas, G. & Galvao, A. (2014). "Bayesian endogeneity bias modeling," *Economics Letters* 122(1), 36-39. https://doi.org/10.1016/j.econlet.2013.10.034
- Galvao, A., Montes-Rojas, G. & Olmo, J. (2013). "A panel data test for poverty traps," *Applied Economics* 45(14), 1943-1952. https://doi.org/10.1080/00036846.2011.641930
- Galvao, A., Montes-Rojas, G., Sosa-Escudero, W. & Wang, L. (2013). "Tests for skewness and kurtosis in the one-way error components model," *Journal of Multivariate Analysis* 122, 35-52. https://doi.org/10.1016/j.jmva.2013.07.002
- Cai, Y., Montes-Rojas, G. & Olmo, J. (2013). "Quantile double AR time series models for financial returns," *Journal of Forecasting* 32(6), 551-560. https://doi.org/10.1002/for.2261
- Montes-Rojas, G. (2013). "Can poor countries lobby for more US bilateral aid?" *World Development* 44, 77-87. https://doi.org/10.1016/j.worlddev.2012.12.006
- Galvao, A., Montes-Rojas, G. & Park, S-Y. (2013). "Quantile autoregressive distributed lag model with an application to house price returns," *Oxford Bulletin of Economics and Statistics* 75(2), 307-321. https://doi.org/10.1111/j.1468-0084.2011.00683.x

- Chiodi, V., Jaimovich, E. &Montes-Rojas, G. (2013) “Migration, remittances and capital accumulation: Evidence from rural Mexico,” *Journal of Development Studies* 48(8), 1139-1155. https://doi.org/10.1080/00220388.2012.688817
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-Montes-Rojas, G. (2012) “Optimal spatial prediction and the construction of regional indexes,” *Journal of Economic Asymmetries 9(1*), 1-22. https://doi.org/10.1016/j.jeca.2012.01.001
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- El-Atroush, I.M. & Montes-Rojas, G. (2011). “Technical Efficiency Estimation via Metafrontier Technique with Factors that Affect Supply Chain Operations,” *International Journal of Business and Economics 10(2), 117-138*.
- Galvao, A., Montes-Rojas, G. & Olmo, J. (2011). “Threshold quantile autoregressive models,” *Journal of Time Series Analysis* 32(3), 253-267.
- Fajnzylber, P., Maloney, W. & Montes-Rojas, G. (2011). “Does formality improve micro-firm performance? Quasi-experimental evidence from the Brazilian SIMPLES program,” *Journal of Development Economics* 94(2), 262–276. https://doi.org/10.1016/j.jdeveco.2010.01.009
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Editorial Activities

Associate Editor: *Journal of Applied Economics* (since 2020)
https://www.tandfonline.com/action/journalInformation?show=editorialBoard&journalCode=recs20

Associate Editor: *Bulletin of Economic Research* (2020-2022)
https://onlinelibrary.wiley.com/page/journal/14678586/homepage/editorialboard.html

Associate Editor: *Econometrics* (since 2014)
http://www.mdpi.com/journal/econometrics/editors

Editor Special Issue "Quantile Methods" for the journal *Econometrics*:
http://www.mdpi.com/journal/econometrics/special_issues/quantitlemethods

Reviewer: Journal of the American Statistical Association, Journal of Econometrics, Journal of Applied Econometrics, Journal of Development Economics, Journal of Development Studies, American Economic Journal: Macroeconomics, Econometric Journal, Econometric Reviews, Empirical Economics, World Development, Bulletin of Economic Research, Journal of Public Economic Theory, Economics Bulletin, Bulletin of Economics Research, Biometrika, Ensayos Económicos.

Conferences

- XV Jornadas de Economía Crítica. Universidad Nacional de Mar del Plata, November 2022.
- LV Reunión Anual de la Asociación Argentina de Economía Política. Universidad de Buenos Aires, November 2021.
- LIV Reunión Anual de la Asociación Argentina de Economía Política. Virtual, November 2021.
- 13th International Conference on Computational and Financial Econometrics, 14-16 December 2019, Senate House and Birckbeck University of London, UK.
- V Jornadas de Econometría. Universidad de Buenos Aires, 17-18 October 2019, Universidad de Buenos Aires, Argentina.
- 12th International Conference on Computational and Financial Econometrics, 14-16 December 2018, University of Pisa, Italy
- LIII Reunión Anual de la Asociación Argentina de Economía Política. La Plata, November 2018.
- IV Jornadas de Econometría. Universidad de Buenos Aires, 13-14 September 2018, Universidad de Buenos Aires, Argentina.
- LII Reunión Anual de la Asociación Argentina de Economía Política. 15-17 November 2017, San Carlos de Bariloche, Argentina.
- 2017 Annual Meeting of the Latin American and Caribbean Economic Association and Latin American Meeting of the Econometric Society, 9-11 November 2017, Buenos Aires, Argentina.
- LI Reunión Anual de la Asociación Argentina de Economía Política. San Miguel de Tucumán, November 2016.
- III Jornadas de Econometría. Universidad de Buenos Aires, September 2016.

- 11th Econometric Society World Congress. Montreal, Canada 2015. (I could not present for Visa issues)
- 2015 Royal Economic Society Annual Conference. Manchester, April 2015.
- IL Reunión Anual de la Asociación Argentina de Economía Política. Posadas, Argentina, November 2014.
- I Jornadas de Econometría. Universidad de Buenos Aires, October 2013.
- 2011 North American Summer Meeting of the Econometric Society. St. Louis, June 2011.
- 2011 Royal Economic Society Annual Conference. Royal Holloway, April 2011.
- 10th Econometric Society World Congress. Shanghai, August 2010.
- African Meeting of the Econometric Society. Cairo, July 2010.
- 16th Panel Data Conference. Amsterdam, July, 2010.
- EALE/SOLE Meeting. London, June, 2010.
- 64th European Meeting of the Econometric Society. Barcelona, August 2009.
- 2009 Far East and South Asian Meeting of the Econometric Society. Tokyo, August 2009.
- 15th Panel Data Conference. Bonn, July 2009.
- 2009 North American Summer Meeting of the Econometric Society. Boston, June 2009.
- 2009 Royal Economic Society Annual Conference. Surrey, April 2009.
- ERSA 2008 Culture, Cohesion and Competitiveness: Regional Perspectives. Liverpool, August 2008.
- 2008 Far East and South Asian Meeting of the Econometric Society. Singapore, July 2008.
- 2008 Royal Economic Society Annual Conference. Warwick, March 2008.
- 2008 American Economic Association Conference, New Orleans, January 2008.
- ECOMOD Regional and Urban Modeling, Brussels, June 2007.
- Midwest Econometrics Group, University of Cincinnati, Cincinnati, October 2006.
- Midwest Econometrics Group, University of Southern Illinois, Carbondale, October 2005.

PhD Supervision at City University London

PhD Thesis Director

Ibrahim Elatroush (2007-2011) “Measuring the productivity efficiency in the textiles and clothing industry by using data”

Ram Mainali (2010-2014) “Labor market discrimination and induced deficiency in human capital endowment: Evidence from household survey data in Nepal”

Asena Temizsoy (2010-2016) “Predicting financial crises”

PhD Thesis Co-Director

William Pouliot (2007-2010) "U-statistic Type Tests for Structural Breaks in Linear Regression Models." Currently visiting lecturer at University of Birmingham

Mark Hallam (2010-2013) “Estimating and forecasting daily densities using nonparametric methods and high frequency data”

PhD Supervision in Argentina

Alejandro Izaguirre (2015-2020) “Sampled networks”. UDESA

Pablo Mira (2021-2022) UBA

Caterina Brest-López (2020-.) (Becaria CONICET) UDESA

Deborah Noguera (2020-.) (Becaria CONICET) UNLP

Nicolás Bertholet (2021-.) (Becario CONICET) UBA

Federico Favata (2021-.) UBA
Oscar Cerquera-Losada (2021-.) UBA