Ignacio N. Lobato

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Education

- Ph.D. in Economics, London School of Economics, June 1995. Supervisor: Professor P.M. Robinson.
- M.S. in Econometrics and Mathematical Economics, London School of Economics, July 1991
- M.Sc. in Economics, Centro de Estudios Monetarios y Financieros, CEMFI, July 1990.
- B.Sc. in Economics (with Honors and Distinction), Universidad Autónoma de Madrid, 1998.

Academic Positions and Appointments

- Professor, Department of Economics, Center for Economic Research, ITAM, August 1998 – present.
- Visiting Scholar, Department of Economics, Universidad Carlos III de Madrid, January 2013 – June 2013.
- Director, Center for Economic Research, ITAM, June 2010 – June 2011.
- Visiting Professor, Economics Department, Universidad Carlos III de Madrid, July 2005 – June 2006.
- Assistant Professor (tenure track), Economics Department, University of Iowa, August 1994 – July 1998.
- Research Assistant for Professor P.M. Robinson, Economics Department, London School of Economics, October 1991 – June 1994.
- Teaching Assistant, Economics and Statistics Departments, London School of Economics, October 1991 – June 1994.

Awards

- Chair of Excellence UC3M-Banco Santander, 2013
- Scopus Prize, Economics and Social Sciences, Mexico, 2012
- Fellow of the Econometric Society, October 2010
- Mexico's National Research System Level III, National Council of Science and Technology, Jan 2010 – Dece 2014
- Mexico's National Research System Level II, National Council of Science and Technology, Jul 2001 – Dec 2009
- Distinction in the Master in Econometrics and Mathematical Economics, LSE, July 1991.
- National Prize for Undergraduate Studies, third place.

Scholarships and Funded Research Projetcs

- Chair of Excellence, Universidad Carlos III de Madrid, Jan 2013 – Jun 2013
- Secretaría de Estado de Universidades e Investigación, Ref SAB2011-0002. España. March 2012 – July 2012.
- "Inferencia en modelos econométricos dinámicos". Main Researcher: Ignacio Lobato. Supported by Mexico's National Council of Science and Technology (Conacyt), Ciencia Básica (convocatoria 2010, solicitud #151624), July 2011.
- "Estimación y Contrastes de Especificación en Modelos Econométricos". Main Researcher: Ignacio Lobato. Supported by Mexico's National Council of Science and Technology (Conacyt), Ciencia Básica (convocatoria 2006, solicitud #59028), May 2007.
- Secretaría de Estado de Universidades e Investigación, Ref SAB2004-0034. España. July 2005 – June 2006.
- "Especificación y evaluación de modelos econométricos no lineales". Main Researcher: Ignacio Lobato. Supported by Mexico's National Council of Science and Technology (Conacyt), Ciencia Básica (convocatoria 2002, solicitud #41893-S), May 2003.
- Old Gold Summer Fellowship, University of Iowa, July 1997.
- College of Business Summer Grant, University of Iowa, July 1995.
- Banco de España, October 1990 - July 1994.
- Centro de Estudios Monetarios y Financieros (CEMFI), Sept 1988-July 1990.
- Instituto de Economía y Geografía Aplicadas (IEGA). Consejo Superior de Investigaciones Científicas (CSIC). Sept 1986-July 1988.

Professional Activities

- Co-Chairman of the Program Commitee, Latin American Meeting of the Econometric Society (LAMES), Mexico City, 2006 and 2013
- Co-Chairman of the Program Commitee, Latin American Meeting of the Econometric Society (LAMES), Mexico City, 2006 and 2013
- Program Commitee Member, Latin American Meeting of the Econometric Society (LAMES) (2012, 2011, 2009, 1999)
- Member of the Econometric Society, Institute of Mathematical Statistics
- Editorial Board, Gaceta de Economía, ITAM

Journal Refereeing

Journal of Econometrics, Econometrica, Journal of Business and Economic Statistics, Journal of Applied Econometrics, Journal of Statistical Planning and Inference, Review of Economic Studies, Econometric Theory, Journal of Empirical Finance, International Economic Review, Journal of the American Statistical Association, Journal of Future Markets, Studies in Nonlinear Dynamics and Econometrics, Econometric Reviews.

Work in Progress

- Identification and Estimation of General ARMA models (With C. Velasco).
- A Consistent Specification Test for Models Defined by Conditional Moment Restrictions (With M.A. Domínguez).
- Consistent Inference in Models Defined by Conditional Moment Restrictions: an alternative to GMM (With M.A. Domínguez).
- Consistent estimation of the consumption-based asset pricing model (With J. Eduardo García Gómez-Tagle).
- The two step consistent method of moments estimator in the linear weak instrument case (With J. Eduardo García Gómez-Tagle).
- On Divergent Dynamics with Ordinary Least Squares Learning (With Shurojit Chatterji).
- A simple test for white noise under general weak dependence conditions (With C. Velasco).
- Inference in Nonlinear Conditional Econometric Models (With Noriko Amano)

Published Papers

- Automatic Specification Testing for Vector Autoregressions and Multivariate Nonlinear Time Series Models, (With J. Carlos Escanciano and L.Zhu), *Journal of Business and Economic Statistics*, 2013, 31:4, 426 - 437.
- Transformations of the State Variable and Learning Dynamics, (With Shurojit Chatterji), *International Journal of Economic Theory*, vol.6, 2010, 385 - 403.
- An Automatic Portmanteau Test for Serial Correlation, (With J. Carlos Escanciano), *Journal of Econometrics*, 2009, 151(2), 140 - 149.
- Testing the martingale hypothesis, (With J.C. Escanciano), *Palgrave Handbook of Applied Econometrics*, 2009, Palgrave MacMillan, New York, 972 - 1003.
- Power comparison of Tests for Fractional Unit Roots (With C. Velasco), *Economics Letters*, 99, 2008, 152 - 154.
- Efficient Wald Test for Fractional Unit Roots, (With C. Velasco), *Econometrica*, 2007, 75, 575 - 589.
- Optimal Fractional Dickey-Fuller Tests for Unit Roots, (With C. Velasco), *Econometrics Journal*, 2006, 9, 492-510.
- Bootstrapping the Box-Pierce Q test: a robust test of uncorrelatedness, (With Joel Horowitz, John Nankervis y N.E. Savin), *Journal of Econometrics*, 2006, 133, 841 - 862.
- Consistent Estimation of Models Defined by Conditional Moment Restrictions, (With M.A. Domínguez), *Econometrica*, 2004, 1601 - 1615.
- A simple test for normality for time series, (With Carlos Velasco), *Econometric Theory*, 2004, 20, 671 - 689.
- Debt Composition and Balance Sheet Effects of Exchange Rate Volatility in Mexico: A Firm Level Analysis, (With Pratap, S. and A. Somuano), *Emerging Markets Review*, 2003, 4, 450 - 471.
- Testing the martingale difference hypothesis, (With Manuel Domínguez), *Econometric Reviews*, 2003, 22, 351 - 377.
- Testing for nonlinear autoregression, *Journal of Business and Economic Statistics*, 2003, vol. 21, 164 - 173.
- Testing for Zero Autocorrelation in the Presence of Statistical dependence, (With N.E. Savin and John Nankervis), *Econometric Theory*, 2002, vol. 18, 730 - 743.

- Testing that a dependent process is uncorrelated, *Journal of the American Statistical Association*, 2001, vol.96, 1066 - 1076.
- Testing for Autocorrelation Using a Modified Box-Pierce Q test, (With N.E. Savin and John Nankervis), *International Economic Review*, 2001, vol. 42, 187 - 205.
- Long Memory in Stock Market Trading Volume, (With Carlos Velasco), *Journal of Business and Economic Statistics*, 2000, vol. 18, 410 - 427.
- A Semiparametric Two-Step Estimator for a Multivariate Long Memory Model, *Journal of Econometrics*, 1999, Vol. 90, 129 - 153.
- A Nonparametric Test for I(0), (With P.M. Robinson), *Review of Economic Studies*, 1998, vol. 65, pp.475-495.). –Reprinted in the book Recent Developments in Time Series, eds. P. Newbold y S.J. Leybourne, Edward Elgar Publishing Ltd., UK.
- Real and Spurious Long Memory Properties of Stock Market Data, (With N.E. Savin), *Journal of Business and Economic Statistics*, vol. 16, 1998, 261 - 283 (including comments y reply). –Reprinted in the book Recent Developments in Time Series, eds. P. Newbold y S.J. Leybourne, Edward Elgar Publishing Ltd., UK.
- Semiparametric Estimation of Seasonal Long Memory Models: Theory and an Application to the Modeling of Exchange Rates, *Investigaciones Económicas*, vol XXI(2), 1997, 273 - 295.
- Consistency of the Averaged Cross-Periodogram in Long Memory Series, *Journal of Time Series Analysis*, 1997, 18, 137 - 155.
- Averaged Periodogram Estimation of Long Memory, (With P.M. Robinson), *Journal of Econometrics*, 1996, 73, 303 - 324.

Invited Seminars

- Inference for noninvertible processes, Joint Statistical Meeting, San Diego, August 2012.
- Automatic Portmanteau Tests for Diagnostic Checking of VAR models, NSF-NBER Time Series Conference, Duke, October 2010.
- An Automatic Portmanteau Test for Serial Correlation, Conferencia Magistral en el XLI Congreso Nacional de la Sociedad Matemática Mexicana, octubre de 2008, Valle de Bravo, Estado de México.
- Consistent Inference in Models Defined by Conditional Moment Restrictions: an alternative to GMM, Mario Henrique Simonsen Lecture at the 2007 Latin American Meeting of the Econometric Society, Bogotá.
- A Consistent Specification Test for Models Defined by Conditional Moment Restrictions, Montreal, November 2006, CIREQ conference on Time Series.
- Inferencia en modelos definidos por restricciones en momentos condicionales, Conferencia Magistral en el 19 Foro Nacional de Estadística (Asociación Mexicana de Estadística) Monterrey, México, October 4 to 8, 2004.
- Long Memory in Stock Market Trading Volume. Latin American Meeting of the Econometric Society. Cancún, August 1999.
- Real y Spurious Long Memory Properties of Stock Market Data, Joint Statistical Meeting, Anaheim, August 1997.

Conferences

- Consistent and Efficient Estimation of Linear Time Series Models, Latin American Meeting of the Econometric Society. México, November 2012.
- Automatic Portmanteau Tests for Diagnostic Checking of VAR models, Workshop in Time Series Econometrics. Zaragoza, April 2013.
- Consistent and Efficient Estimation of Linear Time Series Models, Latin American Meeting of the Econometric Society. Perú, November 2012.
- The two step consistent method of moments estimator in the linear weak instrument case, Latin American Meeting of the Econometric Society. Chile, November 2011.
- The two step consistent method of moments estimator in the linear weak instrument case, Joint Statistical Meeting, Miami, August 2011.
- Automatic Portmanteau Tests for Diagnostic Checking of VAR models, Joint Statistical Meeting, Vancouver, August 2010
- Consistent Inference in Models Defined by Conditional Moment Restrictions: an alternative to GMM, Latin American Meeting of the Bernouilli Society, Naiguatá. November 2009.
- Transformations of the State Variable and Learning Dynamics, Latin American Meeting of the Econometric Society, Buenos Aires, October 2009.
- An Automatic Portmanteau Test for Serial Correlation, Latin American Meeting of the Econometric Society, Rio de Janeiro, November 2008.
- An Automatic Portmanteau Test for Serial Correlation, European Meeting of the Econometric Society, Milan, August 2008.
- A Consistent Specification Test for Models Defined by Conditional Moment Restrictions, Rio de Janeiro, July 2006, Annual Meeting of the Institute of Mathematical Statistics.
- Efficient t-tests for fractional unit roots, Ninth World Congress of the Econometric Society, London, August 2005.
- A simple test for white noise under general weak dependence conditions, Joint Statistical Meeting, Toronto, August 2004.
- A simple test for white noise under general weak dependence conditions, Latin American Meeting of the Econometric Society. Chile, July 2004.
- Consistent Estimation of Models Defined by Conditional Moment Restrictions, Latin American Meeting of the Bernouilli Society, Punta del Este, March 2004.
- Consistent Estimation of Models Defined by Conditional Moment Restrictions, UT-ITAM workshop, Mexico, October 2003.
- Optimal Fractional Dickey-Fuller Tests for Unit Roots. Latin American Meeting of the Econometric Society. Panamá, August 2003.
- Optimal Fractional Dickey-Fuller Tests for Unit Roots. Joint Statistical Meeting, San Francisco, August 2003.
- A simple test for normality in the presence of serial correlation. European Meeting of the Econometric Society, Venice, August 2002.
- Testing for nonlinear autoregression, Latin American Meeting of the Bernouilli Society, La Habana, November 2001.

- Testing for nonlinear autoregression, European Meeting of the Econometric Society, Laussane, August 2001.
- Testing for nonlinear autoregression, Joint Statistical Meeting, Atlanta, August 2001.
- Consistent test for the martingale difference hypothesis. Eighth World Congress of the Econometric Society, Seattle, August 2000.
- Testing that a dependent process is uncorrelated. Fifth World Congress of the Bernouilli Society y the Institute of Mathematical Statistics, Guanajuato, May 2000.
- Long Memory in Stock Market Trading Volume. European Meeting of the Econometric Society. Santiago of Compostela, August 1999.
- A Semiparametric Two-Step Estimator for a Multivariate Long Memory Moofl. European Meeting of the Econometric Society, Berlin, September 1998.
- A Nonparametric Test for I(0). North American Meeting of the Econometric Society, New Orleans, January 1997.
- Real y Spurious Long Memory Properties of Stock Market Data. Midwest Econometric Group Meeting, Madison, November 1996.
- Multivariate Quasi-Maximum Likelihood Analysis of Long Memory Series. Seventh World Congress of the Econometric Society, Tokyo, August 1995.
- Multivariate Quasi-Maximum Likelihood Analysis of Long Memory Series. Séminaire Européen of Statistique: Likelihood, Time Series, con Econometric y other Applications, Nuffield College, Oxford, December 1994.
- A Lagrange Multiplier test for I(0). Midwest Econometric Group Meeting, Iowa City, October 1994.

Last updated: January 31, 2014