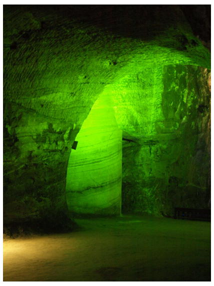

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Daniel Ventosa-Santaulària

Time-Series Econometrician

About Me I am a time-series econometrician specialized in nonstationary variables and currently working on long-range dependence processes. The bulk of my work lies in asymptotic inference, although I have a few macroeconometric papers. I obtained my PhD. in 2004 (Marseille, France); since then I have been working in academia in Mexico, first at the Universidad de Guanajuato (8 years), then (and currently) at CIDE. In 2011, I spent my sabbatical year at CREATES (Aarhus, Denmark).

Education, Distinctions, & Teaching Experience

1999 - 2004, Aix-Marseille II

PhD in Mathematical Economics and Econometrics

Languages

- Spanish
- French
- English
- Catalan (basic)
- Italian (invented)

2000 - 2003, CNRS

Grant from the *Centre National de la Recherche Scientifique*

2006 - 2016, SNI

Member of the *Sistema Nacional de Investigadores, level III*

Academic positions

- † Universidad de Guanajuato
  - ‡ [2004-2006] Assistant professor
  - ‡ [2006-2011] Associate professor
  - ‡ [2011-2012] Full professor
- † CREATES
  - ‡ [2011] Visiting researcher
- † CIDE
  - ‡ [2011] Full professor

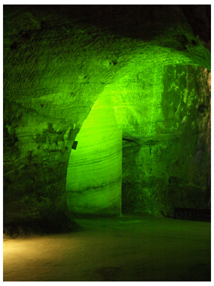
Teaching experience

- † 1998 - 1999 Universidad Anáhuac Undergraduate: Econometrics I & II
- † 2004 - 2012 Universidad de Guanajuato Undergraduate: international economics, econometrics I & II, time-series analysis; graduate: time series analysis, macroeconometrics
- † 2012 - 2016 CIDE Undergraduate: econometrics I, time-series analysis; graduate: time series analysis, statistics, econometrics (PhD)

Publications

Articles

- † 2016 A comment on 'Resolving spurious regressions and serially correlated errors'. *Empirical Economics* [with E. Vera-Valdés and A. Martínez-Olmos].



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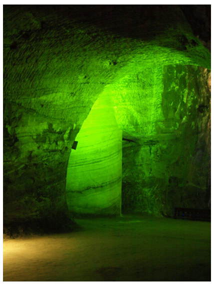
Articles

- † FORTHCOMING A Simple Solution for Spurious Regressions. *Communications in Statistics-Theory and Methods* [with A.E. Noriega].
- † 2015 Long-Run Monetary Neutrality Under Stochastic and Deterministic Trends. *Economic Modelling* 47, pp. 372-382 [with A.E.Noriega].
- † 2015 The Real Exchange Rate, Regime Change and Volatility Shift. *Applied Economics.* [with M. Goméz-Zaldívar and F.H. Wallace].
- † 2014 Long-Memory and the Sea Level - Temperature Relationship: A Fractional Cointegration Approach.PLOS ONE 9(11): E113493 [D.Heres and L.C. Martínez]. DOI: `10.1371/journal.pone.0113439`
- † 2014 Is the Real Effective Exchange Rate Biased Against the PPP Hypothesis. *Economics Bulletin.* Vol. 34(1), pp. 395-399 [with M. Goméz-Zaldívar and F.H. Wallace].
- † 2014 Granger-Causality and Unit Roots *Journal of Statistics and Econometric Methods.* Vol. 3(1), pp. 97-114 [with C.V Rodríguez-Caballero].
- † 2013 The PPP Hypothesis and Structural Breaks: The Case of Mexico *Empirical Economics.* Vol. 45(3), pp. 1351-1359 [with M. Gómez-Zaldívar and F.H. Wallace].
- † 2013 Polynomial Regressions and Nonsense Inference *Econometrics.* Vol. 1(3), pp. 236-248 [with C.V Rogríguez Caballero].
- † 2013 The Statistical Relation of Sea Level and Temperature *Dynamics of Atmospheres and Ocean.* Vol. 64, pp. 1-9 [with S. Grassi and E.T. Hillebrand].
- † 2013 Long-Run Relationship whit Shifts Between Mexican Current Account Revenues and Expenditures *Economics Bulletin.* Vol. 33(2), pp. 1317-1327 [with M. Gómez-Zaldívar and L.A Pérez].
- † 2013 A comment on 'Testing the Validity of quasi PPP: Evidence from a Recent Panel Unit Root Test with Structural Breaks *Applied Economics Letters.* Vol. 20(2), pp. 111-113 [with M. Gómez-Zaldívar].
- † 2012 Regional Output Convergence in Mexico *Latin American Journal of Economics.* Vol. 49(2), pp. 217-236 [with M. Gómez-Zaldívar].
- † 2012 Unbalanced Regressions and Spurious Inference *Open Journal of Statistics.* Vol. 2(3), pp. 297-299.
- † 2012 The Effect of Structural Breaks on the Engle-Granger Test for Cointegration *Estudios Económicos.* Vol. 27(1), pp. 99-132 [with A. Noriega]



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Articles

† **2012** A Comment on 'Is The Spurious Regression Problem Spurious?' *Economics Letters* Vol. 115, pp. 229-235 [with B. Martínez-Rivera]

† **2012** Spurious Forecasts? *Journal of Forecasting* Vol. 31, pp. 245-259 [with B. Martínez-Rivera and J.E. Vera-Valdés]

† **2011** Spurious Regression and Lurking Variables *Statistics & Probability Letters.* Vol. 81, pp. 2004-2010 [with L. García-Belmonte]

† **2011** Revenue Elasticity of the Main Federal Taxes in Mexico *Latin America Journal of Economics.* Vol. 48(1), pp. 89-111 [with F.J. Fonseca]

† **2011** Non-Stationarity and Non-Orthogonality: Should we care about it? *Journal of Probability and Statistics.* Vol. 2011, Article ID: 329870, pp. 15 [with J.A. Campillo-García]

† **2010** Testing for a Deterministic Trend when there is Evidence of Unit Root *Journal of Time Series Econometrics,* Vol. 2. Issue 2, Article 3 [with M. Gómez-Zaldívar]

† **2010** Per Capita Income Convergence: The Dickey-Fuller Test under the Simultaneus Presence of Stochastic and Deterministic Trends *Annales d'Économie et de Statistique,* No. 99/100, pp. 429-445 [with M. Gómez-Zaldívar]

† **2010** Fall in the Indian Population After the Arrival of the Spaniards. Disea *Investigación Económica,* Vol. LXIX No 272, pp. 87-104 [with A.T Moreno-Okuno]

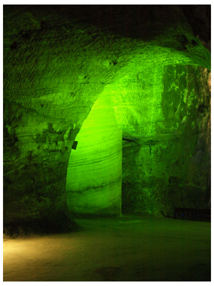
† **2010** Testing for an Irrelevant Regressor in a Simple Cointegration Analysis *Economics Bulletin.* Vol. 30 No 2, pp. 1333-1345

† **2010** Spurious Instrumental Variables *Communications in Statistics. Theory and Methods* Vol. 39, pp. 1997-2007

† **2009** Broken Mean Stationarity and the Validity of the Dickey-Fuller Test: *Brazilian Review of Econometrics,* Vol. 29 No 1, pp. 1-14 [with M. Gómez-Zaldívar]

† **2009** Spurious Regression *Journal of Probability and Statistics* Vol. 2009, article ID:802975, 27 pages.

† **2009** The Bilateral Relationship Between Consumption and GDP in Mexico and the US: A comment *Applied Econometrics and International Development,* Vol. 9 No 1, pp. 77-90 [with M. Gómez]



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Articles

† **2008** Granger-Causality in the Presence of Structural Breaks *Economics Bulletin* Vol. 3 No 61 pp. 1-14

† **2007** Spurious Regression and Trending Variables *Oxford Bulletin of Economics and Statistics,* Vol. 69 No 3, pp.439-444 [with A. Noriega]

† **2006** Spurious Regression under Broken Trend Stationarity *Journal of Time Series Analysis* Vol. 27 No 5, pp.671-684 [with A. Noriega]

Articles in Spanish

† **2011** Paradoja Feldstein-Horioka: El caso de México(1950-2007). *Estudios Económicos,* Vol. 26 No 2, pp 293-313 [with V.H. Alcalá-Ríos and M. Gómez-Zaldívar]

† **2009** Regresión Espuria en Especificaciones Dinámicas. *Ensayos Revista de Economía,* Vol. XXVIII No. 1, pp 1-20 [with M. Gómez-Zaldívar and O. Manjarrez]

† **2009** Liberación Comercial y Convergencia Regional del Ingreso en México. *El Trimestre Económico,* Vol. LXXVI(1), pp 215-235 [with M. Gómez-Zaldívar]

† **2008** Varianza Condicional de Medias Móviles No-lineales. *Ensayos Revista de Economía,* Vol. XXVII No. 2, pp 29-48 [with M. Gómez-Zaldívar and A. Mendoza]

† **2008** Elasticidad-Ingreso de los Impuestos Federales en México: Efectos sobre la recaudación federal participable. *El Trimestre Económico,* Vol. LXXV (2) No. 298, pp 519-532 [with O.J. Cárdenas and M. Gómez-Zaldívar]

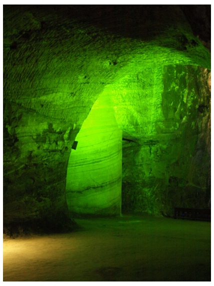
Public outreach & books

† **Forthcoming** Análisis Econométrico de Series de Tiempo. Ed. Alpha-Omega.

† **2012** Crueldad [Photogragy] in Carta de la Tierra: Imágenes por la vida. [S.T. Súcar, M.M. Sandoval and J.F Cruz Vega (Comps.)], Ed. Carta de la Tierra Internacional/Semarnat/INE/U.G

† **2009** Spurious Regression in Time Series Econometrics [PoD Book], Ed VDM.

† **2009** Non-Linear Moving-Averange Conditional Heteroskedasticity: some proposal [PoD Book], Ed. VDM.



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Public outreach & books

† **2010** *Convergencia en el Ingreso entre la Frontera Sur de EEUU y la Frontera Norte y Región Capital de México,* In R. Lozano, F.H. Wallace & L.F. Cabrera Castellanos (Eds) **Ensayos de Economía Regional.** Plaza y Valdés, México

† **2006** ¿Qué es la Econometría? *Acta Universitaria.* Vol. 16 No 3 pp. 47-51

† **2007-2011** **Columnist at The Daily News "Correo".** Electronic Versions of these notes (in spanish) can be found at:"<here>"

Academic life

Research stays

† **CREATES, Denmark** [November, 2013] VEC, Long Memory, Inflation, Polynomial Regressions and Endogeneity; (with D. Osterrieder, N. Haldrup, C.V. Rodríguez-Caballero & J.E. Vera-Valdés).

† **CREATES, Denmark** [February-November, 2011] VEC, Long Memory, Fisher Effect and Climatic Change; (with S. Grassi, E. Hillebrand, R. Kruse & D. Osterrieder).

† **Universitat de Girona, Spain** [June, 2011] Income Convergence Between Regions in Spain.

Refereeing

† **Associate editor**: Latin American Economic Review [2014-2016].
† **Editorial Board**: Equilibrio Económico.
† **Refereeing**: Communication in Statistics, Computational Statistics and Data Analysis, Review of Development Economics, Economic Modeling, Economics Bulletin, Computational Statistics and Data Analysis, Computational Economics, Empirical Economics, Journal of International Money and Finance, Journal of Statistical Computation and Simulation, Journal of Applied Mathematics, Latin American Economic Review, Econoquantum, Economía Mexicana, Economía, Teoría y Práctica, Ensayos. Revista de Economía, Equilibrio Económico, Estudios Económicos, Estudios de Economía, National Science Foundation (USA), CONACYT, Trimestre Económico, Agrociencia, Lecturas de Economía, Realidad Datos y Espacio, Acta Universitaria, Bosques y Maderas.