

CURRICULUM VITÆ

Carlos Brunet Martins-Filho

Department of Economics - UCB 256, University of Colorado, Boulder, CO 80309-0256 USA

Email: carlos.martins@colorado.edu; Web: <http://spot.colorado.edu/~martinsc/index.html>

Degrees: Ph.D., University of Tennessee, USA, 1992; B.S., Universidade Federal do Ceará, Brazil, 1988.

Current positions: Professor, Department of Economics and Professor (affiliate), Department of Applied Mathematics, University of Colorado, Boulder, USA.

Past positions: Assistant, Associate, Full Professor and Chair, Department of Economics, Oregon State University, USA; Senior Research Fellow, IFPRI, USA; Associate Professor, EPGE, Fundação Getulio Vargas, Brazil.

Research Interests: Nonparametric Econometrics/Statistics.

Selected papers:

Nonparametric estimation of unrestricted distributions and their jumps (with K. Mynbaev and D. Henderson), *Canadian Journal of Statistics* 50, 638-662, 2022.

Robust estimation of additive boundaries with quantile regression and shape constraints (with Y. Fang, L. Xue and L. Yang), *Journal of Business and Economic Statistics* 40, 615-628, 2022.

Estimation of a partially linear additive model with generated covariates (with X. Geng and F. Yao), *Journal of Statistical Planning and Inference* 208, 94-118, 2020.

Unified estimation of densities on bounded and unbounded domains (with K. Mynbaev), *Annals of the Institute of Statistical Mathematics* 71, 853-887, 2019.

Nonparametric estimation of conditional value-at-risk and expected shortfall based on extreme value theory (with F. Yao and M. Torero), *Econometric Theory* 34, 23-67, 2018.

Reducing bias in nonparametric density estimation via bandwidth dependent kernels: L_1 view (with K. Mynbaev), *Statistics and Probability Letters* 123, 17-22, 2017.

Consistency and asymptotic normality for a nonparametric prediction under measurement errors (with K. Mynbaev), *Journal of Multivariate Analysis* 139, 166-188, 2015.

High order conditional quantile estimation based on nonparametric models of regression (with F. Yao and M. Torero), *Econometric Reviews* 34, 906-957, 2015.

Semiparametric stochastic frontier estimation via profile likelihood (with F. Yao), *Econometric Reviews* 34, 413-451, 2015.

Bias reduction in kernel density estimation via Lipschitz conditions (with K. Mynbaev), *Journal of Nonparametric Statistics* 22, 219-235, 2010.

Nonparametric regression estimation with general parametric error covariance (with F. Yao), *Journal of Multivariate Analysis* 100, 309-333, 2009.

A smooth nonparametric conditional quantile frontier estimator (with F. Yao), *Journal of Econometrics* 143, 317-333, 2008.

A class of improved parametrically guided nonparametric regression estimators (with S. Mishra and A. Ullah) *Econometric Reviews* 27, 542-573, 2008.

Nonparametric frontier estimation via local linear regression (with F. Yao), *Journal of Econometrics* 141, 283-319, 2007.

Finite sample performance of kernel-based regression methods for nonparametric additive models under common bandwidth selection criterion (with K. Yang), *Journal of Nonparametric Statistics* 19, 23-62, 2007.

A Note on the use of V and U statistics in nonparametric models of regression (with F. Yao), *Annals of the Institute of Statistical Mathematics* 58, 389-406, 2006.

Relative efficiency with equivalence classes of asymptotic covariances (with D. Mandy), *Journal of Econometrics* 88, 79-98, 1999.

A unified approach to asymptotic equivalence of Aitken and feasible Aitken instrumental variables estimators (with D. Mandy), *International Economic Review* 35, 957-979, 1994.

Seemingly unrelated regressions under additive heteroscedasticity: theory and share equations applications (with D. Mandy), *Journal of Econometrics* 58, 315-346, 1993.

Referee: *Annals of Statistics*, *Journal of the American Statistical Association*, *Journal of the Royal Statistical Society B*, *Scandinavian Journal of Statistics*, *Journal of Multivariate Analysis*, *Journal of Econometrics*, *Quantitative Economics*, *Econometric Theory*, *Journal of Business and Economic Statistics*, etc.