Carlos Martins-Filho, Professor

PhD, University of Tennessee, 1992

FIELDS

Econometrics • Statistics

CURRENT RESEARCH INTERESTS

Nonparametric and semiparametric econometric/statistical models.

SELECTED PUBLICATIONS AND WRITINGS

“On asymptotic normality of the local polynomial regression estimator with stochastic bandwidths,” (with P. Saraiva) *Communications in Statistics-Theory and Methods*, forthcoming.

“On functional form representation of multi-output production technologies,” (with R. Fare and M. Vardanyan) *Journal of Productivity Analysis*, 33, 81-96, 2010.

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

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

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

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

“Estimation of value-at-risk and expected shortfall based on nonlinear models of return dynamics and extreme value theory,” (with F. Yao) *Studies in Nonlinear Dynamics and Econometrics*, 10, Article 4, 2006.

“Optimal IV estimation of systems with stochastic regressors and VAR disturbances with applications to dynamic systems,”(with D. Mandy) *Econometric Reviews*, 20, 485-505, 2001.

“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 heterocedasticity: theory and share equations applications,” (with D. Mandy) *Journal of Econometrics*, 58, 315-346, 1993.

“Demand and pricing of telecommunications services: evidence and welfare implications,” (with J. Mayo) *RAND Journal of Economics*, 24, 439-454, 1993.