
Carlos Martins-Filho, Professor

Ph.D., University of Tennessee, 1992

FIELDS

Econometrics · Statistics

CURRENT RESEARCH INTERESTS

Nonparametric and semiparametric econometric/statistical models.

SELECTED PUBLICATIONS AND WRITINGS

- “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 heteroscedasticity: 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.