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
"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, 63-27, 2018.

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

"An asymptotic characterization of finite degree U-statistics with sample size dependent kernels: applications to nonparametric estimators and test statistics," (with F. Yao) *Communications in Statistics-Theory and Methods* 44, 3251-3265, 2015.

"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.

"Kernel based estimation of semiparametric regression in triangular systems," (with F. Yao) *Economics Letters* 115, 24-27, 2012.

"On asymptotic normality of the local polynomial regression estimator with stochastic bandwidths," (with P. Saraiva) *Communications in Statistics-Theory and Methods* 41, 1052-1068, 2012.

"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 smoothed 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 non-parametric 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.

"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