March 2024

CURRICULUM VITAE

Name: **Javier Hidalgo**

Date of Birth:

Nationality:

Place of Birth: Madrid,

Work Address: Department of Economics
London School of Economics
Houghton Street
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Education:

Universidad Complutense de Madrid, Spain
Licenciatura – Mathematics. Speciality: Statistics
Graduate date: June 1982

London School of Economics, UK
Preliminary year in M.Sc. In Econometrics and Mathematical Economics (1983-1984)

M.Sc. In Econometrics and Mathematical Economics (1984-1985)
Ph.D. in Economics
Date of degree: March 1990

Dissertation title: Estimation of Semiparametric Econometric Time Series Models with Nonlinear or Heteroscedastic Disturbance. Supervisor: Professor Peter M. Robinson.

Employment:

October 2002-	Professor in Econometrics, LSE
October 1998 -	Reader in Econometrics, LSE.
October 1991 -	Lecturer in Economics, LSE.
September 1990 - June 1991	Visiting Assistant Professor of Economics, Texas A&M University.
January 1990 - August 1990	Research Associate, Bank of Spain, Madrid.
July 1989 - December 1989	Research Associate, National Bureau of Statistics, Madrid.
September 1985 - June 1988	Research Assistant at LSE, under supervision of Professor P.M. Robinson.

Teaching Experience:

Undergraduate level:	Econometrics, Fall Semester 1990 (Texas A&M University), Spring Semester 1991 (Texas A&M University).
Graduate level:	Semi-parametric estimation, Fall Semester 1990 (Texas A&M University) Asymptotic Theory, Michaelmas Term (1991), LSE. Advanced Econometric Theory, Lent Term, LSE.
Ph.D. Supervision:	3 students.

Program Director of the M.Sc. in Econometrics and Math. Econ. 2004-2019.

Research Interests:

- Semiparametric Estimation in Econometrics
- Dependence in Economic Analysis
- Models with Structural Change
- Diagnostic Testing
- Long-Memory Processes

Research Grants:

Post-Graduate Scholarship awarded by Bank of Spain, 1983-1985.
Grant for Doctoral Studies awarded by Bank of Spain, 1986-1988.
ESRC Grant "Improved Inferences in Econometric Analysis of Long Memory Time Series," with Peter M. Robinson, 1999-2002. Amount awarded: £257351.
ESRC Grant "Methods and Theory for Nonstationary Economic Data," with Peter M. Robinson, 2003-2006. Amount awarded: £160788.

Editorial Duties and Fellowships:

Fellow of Journal of Econometrics.
Editor: Journal of Time Series Econometrics.
Associate Editor: Journal of Econometrics 2004-2017.
Associate Editor: Econometric Theory 2003-2008.
Associate Editor: TEST 2004-2008.

Referee:

Econometrica, Review of Economics Studies, Journal of Econometrics, Econometric Theory, Journal of Business and Economic Statistics, The Review of Economic and Statistics, Econometric Reviews, Journal of Applied Econometrics, Economics Letters, Investigaciones Económicas, Annals of Statistics, Journal of the American Statistical Association, Journal of the Royal Statistical Society, Ser. B and C, Probability Theory and Related Fields, Stochastic Processes and its Applications, Journal of Time Series Analysis, Journal of Multivariate Analysis, Statistica Sinica, TEST.

Publications:

[1] "Asymptotic Distribution of Gauss-Newton Estimator for an ARIMA Process" (1990), with J. J. Dolado. Econometric Theory, Vol. 6, pp. 490-493.

[2] "Adaptive Semiparametric Estimation in the Presence of Autocorrelation of Unknown Form" (1992a). Journal of Time Series Analysis, Vol. 13, pp. 47-78.

[3] "Adaptive Estimation in Time Series Regression Models with Heteroscedasticity of Unknown Form" (1992b). Econometric Theory, Vol. 8, pp. 161-187.

[4] "A Nonparametric Conditional Moment Test for Structural Stability" (1995). Econometric Theory, Vol. 11, pp. 671-698.

[5] "Testing for Structural Change in a Long-Memory Environment" (1996a), with Peter M. Robinson. Journal of Econometrics, Vol. 70, pp.159-174.

[6] "A Nonparametric Test for Poolability Using Panel Data" (1996b), with Badi Baltagi and Qi Li. Journal of Econometrics, Vol. 75, pp.345-367.

[7] "Spectral Analysis for Bivariate Time Series with Long Memory" (1996c). Econometric Theory, Vol. 12, pp. 773-792.

[8] "Nonparametric Estimation with Strongly-Dependent Multivariate Time Series" (1997a). Journal of Time Series Analysis, Vol. 18, pp. 95-122.

[9] "Time Series Regression with Long Range Dependence" (1997b), with P.M. Robinson. Annals of Statistics, Vol. 25, pp. 77-104.

[10] "Nonparametric Tests for Model Selection with Time Series Data" (1999). Test, Vol. 8, pp. 365-398.

[11] "Nonparametric Inference on Structural Breaks" (2000a), with M. Delgado. Journal of Econometrics, Vol. 96, pp. 113-144.

[12] "Nonparametric Test for Causality with Long-Range Dependence" (2000b). Econometrica, Vol. 68, pp. 1465-1490.

[13] "Gaussian Estimation of Parametric Spectral Densities with unknown Pole" (2001a), with L. Giraitis and P.M. Robinson. Annals of Statistics, Vol. 29, pp. 987-1023.

[14] "Prediction in the Frequency Domain Under Long-range Processes with Application to the Signal Extraction Problem" (2002a), with Y. Yajima. Econometric Theory, Vol. 18, pp. 584-624.

[15] "Adapting to Unknown Disturbance Autocorrelation in Regression with Long memory" (2002b), with P.M. Robinson. Econometrica, Vol. 70, pp. 1545-1581.

[16] "Consistent Order Selection with Strongly Dependent Data and its Application to Efficient Estimation" (2002c). Journal of Econometrics, Vol. 110, pp. 213-239.

[17] "An Alternative Bootstrap to Moving Blocks for Time Series Regression Models" (2003a). Journal of Econometrics, Vol. 117, pp. 369-399.

[18] "Semiparametric Estimation of the Long-Range Parameter" (2003b) with Y. Yajima. Annals of the Institute of Statistical Mathematics, Vol. 55, pp. 705-736.

[19] "Optimal Rate of Convergence for the Pole and Memory Parameter" (2004a), with Philippe Soulier. Journal of Time Series Analysis, Vol. 25, pp. 55-81.

[20] "A Bootstrap Causality Test for Covariance Stationary Processes" (2005a). Journal of Econometrics, Vol. 126, pp. 115-143.

[21] "Semiparametric Estimation for stationary process whose spectra have an unknown pole" (2005b). Annals of Statistics, Vol. 30, pp. 1480-1490.

[22] "A Parametric Test for Weak Dependence and its Bootstrap Approach" (2005c), with V. Dalla. Journal of Econometrics, Vol. 129, pp. 219-261.

[23] "Distribution Free Goodness-of-Fit Tests for Linear Processes" (2005d), with M. Delgado and C. Velasco. Annals of Statistics, Vol. 30, pp. 2568-2609.

[24] "Bootstrap Specification Tests for Covariance Stationary Processes" (2006a), with J-P. Kreiss. Journal of Econometrics, Vol. 133, pp. 807-839.

[25] "Consistent Estimation of the Memory Parameter for Non-Linear Time Series" (2006b), with V. Dalla and L. Giraitis. Journal of Time Series Analysis, Vol. 27, pp. 211-251.

[26] "A Nonparametric Test for Weak Dependence and its Bootstrap Analogue" (2007a). Journal of Time Series Analysis, Vol. 28, pp. 307-349.

[27] "A goodness of fit test for ARCH(∞) Models" (2007b), with P. Zaffaroni. Journal of Econometrics, Vol. 141, pp. 835-875.

[28] "Specification testing for regression models with dependent data" (2007c). Journal of Econometrics, Vol. 143, pp. 143-163.

[29] "Distribution free specification tests for dynamic linear models" (2009a), with M. Delgado and C. Velasco. Econometric Journal, Vol. 12, pp. 105-134.

[30] "Goodness of fit for lattice processes" (2009b). Journal of Econometrics, Vol. 151, pp. 113-128.

[31] "Bootstrap assisted specification tests for the FARIMA model" (2011), with M. Delgado and C. Velasco. Econometric Theory, Vol. 27, pp. 1083-1116.

[32] "Testing for structural stability in the whole sample" (2013), with M. Seo. Journal of Econometrics, Vol. 175, 84-93

[33] "Specification with lattice processes" (2015), with M. Seo. Econometric Theory, Vol. 31,

294-336.

This article has been awarded the

"Tjalling C. Koopmans Econometric Theory Prize 2015-17 (inc.)"

[34] "Testing for equality of an increasing number of spectral density functions" (2015), with P. Souza. Topics in Nonparametric Statistics, Ed: M. Akritas, S.N. Lahiri and D.N. Politis, 137-154.

[35] "A CUSUM test of common trends in large heterogeneous panels" (2015), with Y. Lee. Forthcoming in Advances in Econometrics.

[36] "Bootstrap Test for Breaks of a Regression Model with Dependent Data" (2015), with V. Dalla. Forthcoming Topics in Nonparametric Statistics, Ed: W. Manteiga.

[37] "A Goodness-of-fit test for a class of autoregressive conditional duration models (2016), with I. Perera and M.J. Silvapulle. Econometric Reviews, Vol. 35, pp. 1111-1141.

[38] "Inference and testing breaks in large dynamic panels with strong cross-sectional dependence" (2017a), with M. Schafgangs. Journal of Econometrics, Vol. 196, pp. 259-274.

[39] "A test for stationarity in the spectral domain" (2019a), with P. Souza. Econometric Theory, Vol. 35, 547-600.

[40] "Robust inference for threshold regression models" (2019b), with M. Seo and Y. Lee. Journal of Econometrics, Vol. 210, pp. 291-309.

[41] "Order selection and inference with long memory dependent data" (2019c), with A. Gupta. Journal of Time Series Analysis, Vol 40, pp. 425-446.

[42] "Bootstrap long memory processes in the frequency domain" (2021a). Annals of Statistics, Vol. 49, 1407-1435.

[43] "Inference without smoothing and bootstrap methods in large panels with cross- sectional and temporal dependence" (2021b), with M. Schafgangs. Journal of Econometrics, Vol. 223, pp. 125-160.

[44] "Testing continuity of the Threshold Regression Model" (2022), with Lee, H., Lee, J and Seo, M.H.. In Advances in Econometrics: Essays in Honour of Joon Y. Park.

[45] "Nonparametric prediction with spatial data" (2023a), with A. Gupta. Econometric Theory, Vol. 39, pp. 950-988.

[46] "A simple test for monotonicity and monotonicity-related properties" (2023b), with T. Komarova. Annals of Statistics, Vol. 51, pp. 2299-2317.

Preprint and revised Papers:

[47] "Testing for additivity in nonparametric models" (2023c), with T. Komarova, and K. Nowakowicz. Preprint.

Book Reviews:

H. Bierens: "Topics in Advanced Econometrics", Journal of the Royal Statistical Society. Series A, Vol. 159, pp. 181-182.

A. Zaman: "Statistical Foundations for Econometric Techniques", Journal of the Royal Statistical Society. Series A, Vol. 160, p. 380.