

IVÁN FERNÁNDEZ-VAL

Boston University, Department of Economics
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ACADEMIC POSITIONS

2010-present: Associate Professor of Economics (with tenure), Department of Economics, Boston University
2005-2010: Assistant Professor of Economics, Department of Economics, Boston University
Spring 2010: Visiting Assistant Professor of Economics, CEMFI.

OTHER POSITIONS

Summer 2001 Research Assistant to Professor Robert Jensen at NBER.
Fall 2001 Research Assistant to Professor Peter Diamond at MIT.
Summer 2002 Research Assistant to Professor Whitney Newey at MIT.
Fall 2003-Spring 2004 Research Assistant to Professor Victor Chernozhukov at MIT.

EDUCATION

Ph.D. in Economics, Massachusetts Institute of Technology, 2005.
M.A. in Economics and Finance, Centro de Estudios Monetarios y Financieros (CEMFI), 2000.
B.A. in Economics, Universidad del País Vasco, 1998.
B.A. in Statistics, Universidad de Zaragoza, 1993.

Ph.D. Thesis Title: “3 Essays on Nonlinear Panel Data Models and Quantile Regression Analysis.”

Thesis Committee: Joshua Angrist, Victor Chernozhukov, Whitney Newey.

Master Thesis Title: “Household Labor Supply: Evidence for Spain.”

Advisor: Pedro Mira.

RESEARCH INTERESTS

Econometric Theory, Applied Econometrics, Labor Economics.

HONORS, FELLOWSHIPS, AND AWARDS

1998 – 2000 Banco Bilbao Vizcaya Fellowship at CEMFI.
2000 – 2002 Fundación Caja Madrid Fellowship at MIT.
2002 – 2005 Fundación Ramón Areces Fellowship at MIT.
2000 Extraordinary Prize of 1998-2000 Class at CEMFI.

RESEARCH GRANTS

2008 – 2011 NSF grant SES-0752266, “Collaborative Research: Research on Distributional and Quantile Methods in Econometrics,” with V. Chernozhukov.

ACADEMIC ACTIVITIES

Member: Econometric Society

Associate editor for: *Journal of Econometric Methods*.

Referee for: *B.E. Journals in Economic Analysis & Policy, Bulletin of Economic Research, Computational Statistics and Data Analysis, Econometric Theory, Econometrica, Econometrics Journal, Economic Journal, Economic Letters, Economic Modelling, Information Sciences, Investigaciones Económicas, Journal of Applied Econometrics, Journal of the American Statistical Association, Journal of Business and Economic Statistics, Journal of Econometrics, Journal of Labor Economics, NSF, Review of Economics and Statistics, Review of Economic Studies, Scandinavian Journal of Statistics, Studies in Nonlinear Dynamics and Econometrics.*

TEACHING EXPERIENCE

Spring 2011 Advanced Econometrics I (EC 708), Graduate Program, Boston University.
Fall 2010 Advanced Statistics for Economists (EC 707), Graduate Program, Boston University.
Statistics for Economics (EC 507), Masters Program, Boston University.
Spring 2010 Econometrics, Graduate Program, CEMFI.
Advanced Topics in Econometrics (EC 711), Graduate Program, Boston University.
Fall 2009 Advanced Statistics for Economists (EC 707), Graduate Program, Boston University.
Statistics for Economics (EC 507), Masters Program, Boston University.
Spring 2009 Advanced Topics in Econometrics (EC 711), Graduate Program, Boston University.
Statistics for Economics (EC 507), Masters Program, Boston University.
Fall 2008 Advanced Statistics for Economists (EC 707), Graduate Program, Boston University.
Spring 2008 Advanced Topics in Econometrics (EC 711), Graduate Program, Boston University.
Statistics for Economics (EC 507), Masters Program, Boston University.
Fall 2007 Advanced Statistics for Economists (EC 707), Graduate Program, Boston University.
Spring 2007 Statistics for Economics (EC 507), Masters Program, Boston University.
Fall 2006 Advanced Statistics for Economists (EC 707), Graduate Program, Boston University.
Spring 2006 Introduction to Econometrics (EC 414), Undergraduate Program, Boston University.
Fall 2005 Statistics for Economics (EC 507), Masters Program, Boston University.

Fall 2002 Microeconomics II (Graduate), Teaching Assistant to Professor Glenn Ellison.
 Fall 2003 Time Series (Graduate), Teaching Assistant to Professor Tiemen Woutersen.

PRESENTATIONS IN CONFERENCES

2003 Econometric Society North American Winter Meeting, San Diego, January.

2006 Econometric Society North American Winter Meeting, Boston, January.

2007 Econometric Society North American Winter Meeting, Chicago, January.
 Microeconometrics: Measurement Matters, CEMMAP, London, June.

2008 Econometric Society North American Winter Meeting, New Orleans, January.
 Inference in partially identified models with applications, CEMMAP, London, March.
 Nonsmooth Inference, Analysis, and Dependence, University of Gothenburg, June.
 Inference with Incomplete Models, CIREQ, Montreal, October.
 XXI Symposium Moneda y Credito: Economic Policy Evaluation (Discussant), Madrid, November.

2009 Econometric Society North American Winter Meeting, San Francisco, January.
 CEMMAP/ESRC Econometrics Study Group Workshop on Quantile Regression, London, June.
 Econometric Society North American Summer Meeting, Boston, June.
 Panel Data Conference, Bonn, July.
 The 57th Session of the International Statistical Institute, Durban, August.
 Econometric Society European Summer Meeting, Barcelona, August.

2010 Panel Data Conference, Amsterdam, July.
 Econometric Society World Congress, Shanghai, August.
 Cowles Commission/CEMMAP/Guanghua School of Management Advancing Applied Microeconometrics Conference, Beijing, August.

2011 Econometric Society North American Winter Meeting, Denver, January.

INVITED SEMINARS

2005 Chicago GSB, University of British Columbia, Boston University, Harvard KSG, Universidad de Navarra, LSE, CEMFI, UAB, UPF, Banco de España, University of Chicago, Brown University, Harvard/MIT, Princeton University.

2006 Georgetown, Boston University.

2007 Boston University, University of Alicante, CEMFI, University Carlos III of Madrid, MIT.

2008 Harvard, MIT, Columbia, Ohio State.

- 2009 Syracuse, Berkeley, Northwestern, Wisconsin-Madison, Montreal, UCSD, UCR, Brown, Michigan.
- 2010 CEMFI, Brown, Duke, BU, Connecticut.
- 2011 Georgetown (scheduled), Boston College (scheduled), Penn State (scheduled), Rochester (scheduled).

LECTURES AND SHORT COURSES

- June 2010 Invited Lecturer, CIDE Summer School in Econometrics, “Advances in the Econometrics of Panel Data,” Bertinoro, Italy.

PUBLICATIONS AND WORKING PAPERS

1. “Household Labor Supply: Evidence for Spain,” May 2003, *Investigaciones Económicas* 27(2), pp. 239-275.
2. Appendix I in Hahn, J., and W. Newey, “Jackknife and Analytical Bias Reduction for Nonlinear Panel Models,” July 2004, *Econometrica* 72(4), pp. 1295-1319.
3. “Subsampling Inference on Quantile Regression Processes,” May 2005, with V. Chernozhukov, *Sankhya* 67(2), pp. 253-276.
4. “Quantile Regression under Misspecification, with an Application to the U.S. Wage Structure,” March 2006, with J. Angrist and V. Chernozhukov, *Econometrica* 74(2), pp. 539-563.
5. “Fixed Effects Estimation of Structural Parameters and Marginal Effects in Panel Probit Models,” May 2009, *Journal of Econometrics* 150(1), pp. 71-85.
6. “Improving Estimators of Monotone Functions by Rearrangement,” September 2009, with Victor Chernozhukov and Alfred Galichon, *Biometrika* 96(3), pp. 559-575.
7. “Rearranging Edgeworth-Cornish-Fisher Expansions,” February 2010, with Victor Chernozhukov and Alfred Galichon, *Economic Theory* 42(2), pp. 419-435.
8. “Quantile and Probability Curves Without Crossing,” May 2010, with Victor Chernozhukov and Alfred Galichon, *Econometrica* 78(3), pp. 1093-1125.
9. “Inference for Extremal Conditional Quantile Models, with an Application to Market and Birthweight Risks,” December 2009, with Victor Chernozhukov, forthcoming in *Review of Economic Studies*.
10. “Bias Corrections for Two-Step Fixed Effects Panel Data Estimators,” September 2010, with Frank Vella, second revision submitted to *Journal of Econometrics*.

11. “Average and Quantile Effects in Nonseparable Panel Models,” November 2010, with Victor Chernozhukov, Jinyong Hahn, and Whitney Newey, formerly “Identification and Estimation of Marginal Effects in Nonlinear Panel Models,” resubmitted to *Econometrica*.
12. “Panel Data Models with Nonadditive Unobserved Heterogeneity: Estimation and Inference,” April 2010, with Joonhwan Lee, revision invited by *Quantitative Economics*.
13. “Inference on Counterfactual Distributions,” April 2005, with Victor Chernozhukov and Blaise Melly, resubmission invited by *Econometrica*.
14. “Censored Quantile Instrumental Variable Estimation via Control Functions,” June 2009, with Victor Chernozhukov and Amanda Kowalski.
15. “Individual and Time Effects in Nonlinear Panel Data Models with Large N, T,” October 2010, with Martin Weidner.
16. “Conditional Quantile Processes under Increasing Dimensions,” 2010, with Alex Belloni and Victor Chernozhukov.
17. “ExtrapolATE-ing: External Validity and Overidentification in the LATE Framework,” December 2010, with Josh Angrist. Forthcoming in *Advances in Economics and Econometrics: Theory and Applications, Tenth World Congress*. Econometric Society Monographs.

PUBLISHED COMMENTS

1. Comment on Casado-Marín, García-Gómez and López-Nicolás’s “Labour and Income Effects of Caregiving,” 2009, in *Moneda y Crédito* 228, pp. 226-228. Special issue for XXI Moneda y Crédito Symposium on Economic Policy Evaluation.

DEPARTMENT SERVICE

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| 2010- | Undergraduate instruction committee, Boston University. |
| 2005-2010 | Junior recruitment committee, Boston University. |
| 2005- | Masters programs committee, Boston University. |
| 2005- | Co-organizer of Econometrics seminar, Boston University. |

PH.D. THESIS SUPERVISION

Ai Deng, Ph.D. Economics, 2006, Bates White LLC
Rodrigo Alfaro, Ph.D. Economics, 2007, Central Bank of Chile
Mohitosh Kejriwal, Ph.D. Economics, 2007, Purdue University
Dukpa Kim, Ph.D. Economics, 2007, University of Virginia
Silvia Prina, Ph.D. Economics, 2007, Case Western Reserve University
Ricardo Madeira, Ph.D. Economics, 2007, University of Sao Paulo
Chih-nan Chen, Ph.D. Economics, 2008, Cambridge Health Alliance, Harvard University
Carlos Chiapa, Ph.D. Economics, 2008, El Colegio de Mexico
Josefina Posadas, Ph.D. Economics 2009, The World Bank

Yohei Yamamoto, Ph.D. Economics 2009, University of Alberta, School of Business
Shinsuke Ikeda, Ph.D. Economics 2010, Graduate Institute of Policy Studies, Tokyo
Yunmi Nam, Ph.D. Economics 2010, Korea Information Society Development Institute (KISDI)
Tatsushi Oka, Ph.D. Economics 2010, National University of Singapore
Linxia Ren, Ph.D. Economics 2011 (expected), SAS Institute Inc.