

IVAN FERNANDEZ-VAL

Boston University, Department of Economics
270 Bay State Road, Boston, MA 02215

Phone: (617) 353-9670, E-mail: ivanf@bu.edu

ACADEMIC POSITIONS

2005-present: Assistant Professor of Economics, Department of Economics, Boston University

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, Macroeconomics

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

ACADEMIC ACTIVITIES

Member: Econometric Society

Referee for: *B.E. Journals in Economic Analysis & Policy*, *Bulletin of Economic Research*, *Computational Statistics and Data Analysis*, *Econometrics Journal*, *Economic Journal*, *Economic Letters*, *Econometric Theory*, *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.

TEACHING EXPERIENCE

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 Annual Meeting, San Diego, January.
2006 Econometric Society Annual Meeting, Boston, January.
2007 Econometric Society Annual Meeting, Chicago, January.
Microeconometrics: Measurement Matters, CEMMAP, London, June.
2008 Econometric Society Annual 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
2009 Econometric Society Annual Meeting, San Francisco, 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.

PUBLICATIONS

2003 "Household Labor Supply: Evidence for Spain," *Investigaciones Económicas* 27(2), 239-
275.
2004 Appendix I in Hahn, J., and W. Newey, "Jackknife and Analytical Bias Reduction for
Nonlinear Panel Models," *Econometrica* 72, 1295-1319.

- 2005: "Subsampling Inference on Quantile Regression Processes," with V. Chernozhukov. *Sankhya* 67, pp. 253-276.
- 2006: "Quantile Regression under Misspecification, with an Application to the U.S. Wage Structure," with J. Angrist and V. Chernozhukov. *Econometrica* 74, pp. 539-563.

WORKING PAPERS

"Improving Estimates of Monotone Functions by Rearrangement," with Victor Chernozhukov and Alfred Galichon, forthcoming in *Biometrika*.

"Rearranging Edgeworth-Cornish-Fisher Expansions," with Victor Chernozhukov and Alfred Galichon, forthcoming in *Economic Theory*.

"Fixed Effects Estimation of Structural Parameters and Marginal Effects in Panel Probit Models," forthcoming in *Journal of Econometrics*.

"Bias Corrections for Two-Step Fixed Effects Panel Data Estimators," with Frank Vella, resubmission invited by *Journal of Econometrics*.

"Quantile and Probability Curves Without Crossing," with Victor Chernozhukov and Alfred Galichon, resubmission invited by *Econometrica*.

"Identification and Estimation of Marginal Effects in Nonlinear Panel Models," with Victor Chernozhukov, Jinyong Hahn, and Whitney Newey. Submitted.

"Bias Correction in Panel Data Models with Individual Specific Parameters"

"Inference on Counterfactual Distributions," with Victor Chernozhukov and Blaise Melly.

CURRENT RESEARCH PROJECTS

"Censored Quantile Instrumental Variable Estimation Via Control Functions," with Victor Chernozhukov and Amanda Kowalski.

DEPARTMENT SERVICE

2005-2009 Junior Recruitment Committee, 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

Chih-nan Chen, Ph.D. Economics, 2008, Cambridge Health Alliance, Harvard University

Carlos Chiapa, Ph.D. Economics, 2008, El Colegio de Mexico