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ACADEMIC POSTIONS

2015 – Present Assistant Professor, Vanderbilt University, Nashville, USA

EDUCATION

2011 – 2015 Ph.D. in Economics, Universidad Carlos III de Madrid, Spain
2009 – 2011 Master in Economics, Universidad Carlos III de Madrid, Spain
2007 – 2007 Visiting Student, University of Arkansas.
2005 – 2009 B.A. in Economics (Summa cum laude), Ibmec-MG, Brazil

RESEARCH INTERESTS

Econometric Theory, Policy Evaluation, Semi and Nonparametric Methods, Specification Testing.

PUBLICATIONS AND WORKING PAPERS

Publications

1. Testing for Uncorrelated Residuals in Dynamic Count Models with an Application to Corporate Bankruptcy, **Journal of Business & Economic Statistics**, vol. 35 (3), 349-358, 2017.

Working Papers

2. Difference-in-Differences with Multiple Time Periods and an Application on the Minimum Wage and Employment (with Brantly Callaway), 2018
3. Distribution Regression in Survival Analysis with an Application to Unemployment Duration (with Miguel A. Delgado and Andrés García-Suaza), 2018
4. Nonparametric Tests for Treatment Effect Heterogeneity with Censored data, 2017
(*This supersedes the previous version titled: "Nonparametric Tests for Conditional Treatment Effect Models with Duration Outcomes", 2014*)
5. Specification Test for the Propensity Score (with Xiaojun Song), 2016
6. Program Evaluation with Right Censored Data, 2016

STATISTICAL SOFTWARE

1. kmte: An R package for Treatment Effects with Censored Outcomes, available at <https://github.com/pedrohcg/kmte>
2. pstest: An R Package to assess the goodness of fit of parametric propensity score models, available at <https://github.com/pedrohcg/pstest>
3. did: An R Package for Differences-in-Differences with multiple time periods, available at <https://bcallaway11.github.io/did/>

TEACHING EXPERIENCE

(A) Regular Courses:

- ECON 1510: Intensive Economic Statistics, Vanderbilt. Fall 2015, Fall 2016, Fall 2017. First Statistics course at undergraduate level
- ECON 8310: Econometrics I, Vanderbilt. Spring 2016, Spring 2017, Spring 2018. First course in Econometrics at Ph.D. level
- ECON 6600: Econometrics, Vanderbilt. Spring 2017. First Econometrics course at master (GPED) level.
- ECON 9320: Nonparametric and semiparametric econometrics, Vanderbilt. Fall 2017. Second year Ph.D. course covering an introduction to empirical process and semi and nonparametric methods, with focus on causal inference.

(B) Short and Mini-Courses:

- Recent Advances in Program Evaluation, Xiamen University (China), June/2017.

HONORS AND AWARDS

2016	Zellner Thesis Award. Best Ph.D. thesis in Econometrics for the years 2014 - 2015 awarded by the Business and Economic Statistics Section of the American Statistical Association.
2015	Ph.D. in Economics, cum laude, UC3M, Spain
2013	1st Place at Econometric Game (UC3M Team Captain), Amsterdam, Netherlands.
2012-2015	PIF Scholarship, Universidad Carlos III de Madrid, Spain.
2012	Finalist at Econometric Game (UC3M Team Captain), Amsterdam, Netherlands.
2012	FPI Scholarship, Spanish Ministry of Science and Technology, Declined.
2011	Outstanding Teaching Assistant Awards 2010-2011, UC3M, Spain.
2009-2012	Graduate Program Scholarship, UC3M, Spain.
2009	BA in Economics, Summa cum laude, IBMEC-MG, Brazil

SEMINARS AND CONFERENCES

2018: Texas A&M University, Boston College, NYU, University of Iowa, Identification in Econometrics (Vanderbilt University), IAAE (Montreal, Canada; scheduled), Latin American Workshop in Econometrics - Econometric Society (Lima, Peru; scheduled), CEME conference: Inference in Nonstandard Problems (Duke University; scheduled)

2017: Vanderbilt University (Biostatistics), Princeton University, Asia Meeting of the Econometric Society (Hong Kong), SETA (Beijing, China), IAAE (Sapporo, Japan), MEG 2017 (College Station, TX), Southern Economic Association (Tampa, FL)

2016: Latin American Workshop in Econometrics - Econometric Society (Montevideo, Uruguay), Indiana University (Bloomington, IN), IAAE (Milan, Italy), MEG 2016 (Urbana-Champaign, IL)

2015 : Mannheim University, Collegio Carlo Alberto, Paris School of Economics, SUNY Binghamton, Kansas State University, Vanderbilt University, Universidad Autonoma de Barcelona, North America Winter Meeting of the Econometric Society (Boston).

2014: European Winter Meeting of the Econometric Society (Madrid), Symposium Spanish Economic Association (Palma de Mallorca), Tilburg University, Tilburg, Universidad Carlos III de Madrid, European Meeting of the Econometric Society (Toulouse), 16th ZEW Summer Workshop for Young Economists (Mannheim), 20th ENTER Jamboree (Stockholm)

Before 2014: Universidade de São Paulo (Ribeirão Preto, 2013), 15th Brazilian Time Series and Econometrics School (Teresopolis, 2013), UC3M (2013), Spanish Stata Users Group Meeting (Madrid, 2010), IV Encontro CAEN-EPGE (Fortaleza, 2009)

PROFESSIONAL ACTIVITIES

Referee for the following journals:

Brazilian Review of Finance, Econometrics Review, Journal of Business & Economic Statistics (3), Journal of Econometrics (3), Journal of Economic Behavior & Organization, Journal of Financial Econometrics.

Program Committee Member for:

LAMES/LACEA (2018), Brazilian Econometric Society (2017)

University Services:

Member of the Econometrics Recruiting Committee, Vanderbilt University, 2016 – 2017.

Ph.D. Admissions Committee, Vanderbilt University, 2015

Co-founder and main organizer of the Econometrics Reading Group, Universidad Carlos III de Madrid, 2010- 2013

Co-founder of the NEPOM – The Monetary Policy Research Group of IBMEC-MG, Brazil, 2008-2009.

Professional Affiliations:

Member of the Econometric Society, 2014-onwards

Member of the International Association for Applied Econometrics, 2016-onwards.