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

"Estimation of a partially linear additive model with generated covariates," (with X. Geng and F. Yao) working paper.
"Nonparametric estimation of unrestricted distributions and their jumps," (with K. Mynbaev and D. Henderson) working paper.
"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