IVÁN FERNÁNDEZ-VAL

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ACADEMIC POSITIONS

Spring 2019	Visiting Professor of Economics, NYU
Winter 2019	Visiting Professor of Economics, CEMFI
Fall 2018	Visiting Professor of Economics, UCL
2017-present	Professor of Economics, Department of Economics, Boston University
2010-2017	Associate Professor of Economics, Department of Economics, Boston University
2005-2010	Assistant Professor of Economics, Department of Economics, Boston University
Spring 2010	Visiting Assistant Professor of Economics, CEMFI
Summer 2011	Visiting Associate Professor of Economics, EIEF
Fall 2011	Visiting Associate Professor of Economics, CEMFI
Spring 2012	Visiting Associate Professor of Economics, NYU

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
2016	The Neu Family Award for Teaching Excellent in Economics, Boston University
2018	British Academy's Visiting Fellowship Award

RESEARCH GRANTS

2008 – 2011	NSF grant SES-0752266, "Collaborative Research: Research on Distributional and Quantile Methods in Econometrics," with V. Chernozhukov
2011 – 2014	NSF grant SES-1060809, "Collaborative Research: Nonparametric Distributional and Quantile Methods in Econometrics," with V. Chernozhukov
2016 – 2019	NSF grant SES-1559504, "Estimation and Inference in Nonlinear Models with Multidimensional Heterogeneity"

ACADEMIC ACTIVITIES

Member: Econometric Society, Royal Economic Society

Associate editor for: *Econometric Theory* (March 2014 – March 2017), *Econometrics Journal* (January 2015 – January 2021), *Econometric Reviews* (January 2015 – January 2019), *Journal of Business and Economic Statistics* (September 2015 – September 2018), *Journal of Econometric Methods* (September 2010 – January 2018), *Journal of Econometrics* (January 2019 – December 2021)

Co-Editor for: *Econometric Theory* (March 2017 – March 2021)

Referee for*: American Economic Review, Annals of Statistics, B.E. Journals in Economic Analysis & Policy, Biometrika, Bulletin of Economic Research, Computational Statistics and Data Analysis, Econometrics Review, Econometric Theory, Econometrica, Econometrics Journal, Economic Journal, Economic Letters, Economic Modelling, Empirical Economics, ERC, Information Sciences, Investigaciones Económicas, Journal of Applied Econometrics, Journal of Business and Economic Statistics, Journal of Econometric Methods, Journal of Econometrics, Journal of Economic Growth, Journal of Labor Economics, Journal of Multivariate Analysis, Journal of Political Economy, Journal of the American Statistical Association, Journal of the European Economic Association, Journal of the Royal Statistical Society, Labour Economics, NSF, Oxford Bulletin of Economics and Statistics, Quantitative Economics, Quarterly Journal of Economics, Review of Economics and Statistics, Review of Economic Studies, Scandinavian Journal of Statistics, Studies in Nonlinear Dynamics and Econometrics, TEST*

Member of the Program Committee of the 2013 North American Winter Meeting of the Econometric Society, San Diego, January, 2013

Member of the Program Committee of the 28th European Economic Association (EEA) Annual Congress, Gothenburg, Sweden, August, 2013

Member of the Program Committee of the 29th European Economic Association (EEA) Annual Congress, Toulouse, France, August, 2014

Member of the Scientific Committee of the IAAE Conference, 2016-2018

Co-organizer of the BU-BC Green Line Conference in Econometrics, December, 2012-2015
Cofounder of the Econometric ArXiv preprint repository, 2017

TEACHING EXPERIENCE

BU	Empirical Economic Analysis 2 (EC 304), Undergraduate Program, Fall 2014, Spring 2018 Introduction to Econometrics (EC 414), Undergraduate Program, Spring 2006 Statistics for Economics (EC 507), Masters Program, Fall 2005, 2009, 2010; Spring 2007-2009 Advanced Statistics for Economists (EC 707), Graduate Program, Fall 2006-2010, 2012-2017 Advanced Econometrics I (EC 708), Graduate Program, Spring 2011 Advanced Econometrics II (EC 709), Graduate Program, Fall 2015-2016 Advanced Topics in Econometrics (EC 711), Graduate Program, Spring 2008-2010, 2013-2018
NYU	Advanced Topics in Econometrics II (G31.3002-04), Graduate Program, Spring 2012
CEMFI	Statistical Methods in Econometrics, Graduate Program, Fall 2011 Econometrics, Graduate Program, Spring 2010
MIT	Time Series (14.384), Graduate Program, Teaching Assistant to Professor Tiemen Woutersen, Fall 2003 Microeconomics II (14.122), Graduate Program, Teaching Assistant to Professor Glenn Ellison, Fall 2002

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 ISI World Statistics Congress, 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 The Econometrics of Demand, CEME Conference, MIT, Cambridge, May 4th International Conference of the ERCIM (European Research Consortium for Informatics and Mathematics) Working Group on Computing & Statistics, London, December
2012	CIREQ Econometrics Conference: High-Dimensional Problems in Econometrics, Montreal, May Mini-Workshop: Frontiers in Quantile Regression, Mathematisches Forschungsinstitut Oberwolfach, Oberwolfach, December
2013	The 59th ISI World Statistics Congress, Hong Kong, August Demand Estimation and Modelling, CEMMAP Conference, Boston College, December
2014	CEME Conference on Inference in Nonstandard Problems, Princeton University, June The Econometric Study Group Annual Conference, University of Bristol, July The 68th European Meeting of the Econometric Society, Toulouse, August
2015	Econometric Society North American Winter Meeting, Boston, January Workshop \`Pietro Balestra' on Recent Developments in Panel Data Econometrics, Lugano, June Econometrics Summer Workshop, University of Warwick, June IAAE 2015 Annual Conference, Thessaloniki, June Econometric Society World Congress, Montreal, August
2016	UvA-Econometrics Panel Data Workshop, Amsterdam, March Conference on Networks, UC-Berkeley, November New Challenges on New Data in Finance and Economics, Toronto, November
2017	Cambridge INET and CeMMAP Panel Data Workshop, Cambridge, UK, May

	The 70th European Meeting of the Econometric Society, Lisbon, August
2018	New Frontiers in Econometrics: Sponsored by the University of Connecticut, Stamford, June

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, Boston College, Penn State, Rochester, EIEF, Sciences Po, CEMFI
2012	CEMMAP, Rutgers, UT-Austin, Columbia, Upenn, Virginia, BU
2013	Yale, National University of Singapore, Singapore Management University, Harvard/MIT, Michigan State, Iowa, UCL
2014	Brown, BU, Georgetown, John Hopkins, Columbia, Stanford, Berkeley
2015	Toulouse, Cemfi, Vanderbilt
2016	Tilburg, BU, BU statistics, Harvard/MIT, Maryland, Georgetown, UBC, Simon Fraser, UCL
2017	Warwick, Cemfi, Notre Dame, Chicago Booth, BC, UCSD, UCLA, UC-Irvine, USC, Princeton
2018	NYU, UC-Davis, UCL (scheduled), Erasmus (scheduled), Northwestern (scheduled), Chicago (scheduled), Bristol (scheduled), Cambridge (scheduled), PUC (scheduled), Chile Central Bank (scheduled), Surrey (scheduled), LSE (scheduled)
2019	Emory (scheduled), Syracuse (scheduled)

LECTURES AND SHORT COURSES

June 2010 Invited Lecturer, CIDE Summer School in Econometrics, "Advances in the Econometrics of Panel Data," Bertinoro, Italy

June-July 2014 Invited lecturer, 16th ZEW Summer Workshop for Young Economists, "Advances in Microeconometrics and Programme Evaluation," Mannheim, Germany

June 2015 Invited Lecturer, Econometrics Summer Masterclass, University of Warwick

Nov. 2018 Invited Lecturer, Central Bank of Chile

PUBLICATIONS AND WORKING PAPERS

Publications:

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," April 2011, with Victor Chernozhukov, *Review of Economic Studies* 78(2), pp. 559-589

10. "Bias Corrections for Two-Step Fixed Effects Panel Data Estimators," August 2011, with Frank Vella, *Journal of Econometrics* 163(2), pp. 144-162

11. "Average and Quantile Effects in Nonseparable Panel Models," March 2013, with Victor Chernozhukov, Jinyong Hahn, and Whitney Newey, formerly "Identification and Estimation of Marginal Effects in Nonlinear Panel Models," *Econometrica* 81(2), pp. 535-580, with supplement

12. "The Consequences of Teenage Childbearing: Consistent Estimates When Abortion Makes Miscarriage Nonrandom," September 2013, with Adam Ashcraft and Kevin Lang, *Economic Journal* 123 (571), pp. 875-905, with supplement

13. "Panel Data Models with Nonadditive Unobserved Heterogeneity: Estimation and Inference," November 2013, with Joonhwan Lee, *Quantitative Economics* 4(3), pp. 453-481, with supplement

14. "Inference on Counterfactual Distributions," November 2013, with Victor Chernozhukov and Blaise Melly, *Econometrica* 81(6), pp. 2205-2268, with supplement

15. "ExtrapoLATE-ing: External Validity and Overidentification in the LATE Framework," 2013, with Josh Angrist, in *Advances in Economics and Econometrics: Theory and Applications, Tenth World Congress, Volume III: Econometrics*. Econometric Society Monographs

16. "Quantile Regression with Censoring and Endogeneity,'' May 2015, with Victor Chernozhukov and Amanda Kowalski, *Journal of Econometrics* 186, pp. 201-221

17. "Nonparametric Identification in Panels using Quantiles," October 2015, joint with Victor Chernozhukov, Stefan Hoderlein, Hajo Holzmann, and Whitney Newey, *Journal of Econometrics* 188 (2), pp. 378-392

18. "Individual and Time Effects in Nonlinear Panel Data Models with Large N, T," May 2016, with Martin Weidner, *Journal of Econometrics* 196, pp. 291-312

19. "Program Evaluation and Causal Inference with High Dimensional Data," January 2017, joint with Alexandre Belloni, Victor Chernozhukov, and Christian Hansen, *Econometrica* 85(1), pp. 233-298, with supplement

20. "Evaluating the Role of Individual Specific Heterogeneity in the Relationship between Subjective Health Assessments and Income," May 2017, joint with Yevgeniya Savchenko and Frank Vella, *Economics & Human Biology* 25, pp. 85-98

21. "Extremal Quantile Regression," joint with Victor Chernozhukov and Tetsuya Kaji, October 2017, in Koenker, R., Chernozhukov, V., He, X. and L. Peng (Eds.), *Handbook of Quantile Regression*, Chapman and Hall/CRC

22. "Fixed Effects Estimation of Large T Panel Data Models," September 2017, with Martin Weidner, accepted for publication at the *Annual Review of Economics*

23. "Nonseparable Multinomial Choice Models in Cross-Section and Panel Data," June 2017, joint with Victor Chernozhukov and Whitney Newey, accepted for publication at the *Journal of Econometrics*

24. "The Sorted Effects Method: Discovering Heterogenous Effects Beyond Their Averages," December 2015, joint with Victor Chernozhukov and Ye Luo, accepted for publication at *Econometrica*

25. "Conditional Quantile Processes Based on Series or Many Regressors," June 2011, with Alexandre Belloni and Victor Chernozhukov, accepted for publication at the *Journal of Econometrics*

Working papers:

26. "Nonlinear Panel Models with Interactive Effects," December 2014, joint with Mingli Chen and Martin Weidner, submitted

27. "Generic Inference on Quantile and Quantile Effect Functions for Discrete Outcomes," August 2016, joint with Victor Chernozhukov, Blaise Melly and Kaspar Wuthrich, second revision submitted to the *Journal of the Americal Statistical Association*

28. "Network and Panel Quantile Effects Via Distribution Regression," March 2016, joint with Victor Chernozhukov and Martin Weidner, submitted

29. "Semiparametric Estimation of Structural Functions in Nonseparable Triangular Models," November 2017, joint with Victor Chernozhukov, Whitney Newey, Sami Stouli and Francis Vella, submitted

30. "Generic Machine Learning Inference on Heterogenous Treatment Effects in Randomized Experiments," December 2017, joint with Victor Chernozhukov, Mert Demirer and Esther Duflo

31. "Nonseparable Sample Selection Models with Censored Selection Rules," January 2018, joint with Aico van Vuuren and Francis Vella, submitted

32. "Distribution Regression with Sample Selection, with an Application to Wage Decompositions in the U.K.," with Victor Chernozhukov and Siyi Luo

PUBLISHED COMMENTS AND CONFERENCE PROCEEDINGS

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 Credito Symposium on Economic Policy Evaluation

2. "Conditional Quantile Processes Based on Series or Many Regressors," with Alexandre Belloni and Victor Chernozhukov, Report No. 56/2012, Mini-Workshop: Frontiers in Quantile Regression, November 25 – December 1, 2012, Mathematisches Forschungsinstitut

Oberwolfach.

3. "Nonparametric Series Quantile Regression: Modeling, Estimation and Inference," joint with Alexandre Belloni and Victor Chernozhukov, *Proceedings 59th ISI World Statistics Congress*, 25-30 August 2013, Hong Kong.

SOFTWARE

1. "Rearrangement: Rearrangement in R," February 2016, joint with Wesley Graybill, Mingli Chen and Victor Chernozhukov
2. "Inference on Counterfactual Distributions in Stata," 2013, joint with Victor Chernozhukov and Blaise Melly
3. "Counterfactual Analysis in R," June 2017, joint with Mingli Chen, Victor Chernozhukov and Blaise Melly, *The R Journal* 9/1, pp. 370-384
4. "quantreg.nonpar: An R Package for Performing Nonparametric Series Quantile Regression," December 2016, joint with Michael Lipsitz, Alexandre Belloni and Victor Chernozhukov, *The R Journal* 8/2, pp. 370-381
5. "Censored Quantile Instrumental Variable Estimation with Stata," June 2012, joint with Victor Chernozhukov, Sukjin Han and Amanda Kowalski, revision invited by the *The Stata Journal*
6. "Probitfe and logitfe: Bias Corrections for Fixed Effects Estimators of Probit and Logit Panel Models with Individual and Time Effects in Stata," September 2017, joint with Mario Cruz-Gonzalez and Martin Weidner, *The Stata Journal* 17(3), pp. 517-545

DEPARTMENT AND UNIVERSITY SERVICE

2010-2011	Undergraduate instruction committee, Boston University
2005-2010	Junior recruitment committee, Boston University
2005-2011	Masters programs committee, Boston University
2005-	Co-organizer of Econometrics seminar, Boston University
2012-2013	Chair of junior recruitment, Boston University
2013-2014	PhD admissions and financial aids, Newsletter, Boston University
2014-2015	Faculty Council, PhD admissions and financial aids, Newsletter, Boston University
2015-2016	Faculty Council, chair of junior recruitment, Boston University
2016-2017	Faculty Council, BU hub satellite committee, senior faculty appointments, PhD admissions
2017-2018	Faculty Council, senior faculty appointments, PhD admissions, visitors committee, junior faculty mentor, University Council General Education Committee

PH.D. THESIS SUPERVISION

Main advisor:
Rodrigo Alfaro, Ph.D. Economics, 2007, Central Bank of Chile
Chih-nan Chen, Ph.D. Economics, 2008, Cambridge Health Alliance, Harvard University
TszKin (Julian) Chan, Ph.D. Economics, 2015, Bates White LLC
Siyi Luo, Ph.D. Economics, 2019 (expected)

Committee member:
Ai Deng, Ph.D. Economics, 2006, Bates White LLC
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 Paolo
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, SAS Institute Inc.
Ye Li, Ph.D. Economics 2013, Moody's
Wendong Shi, Ph.D. Economics 2013, Renmin University, Beijing
Jiawen Xu, Ph.D. Economics 2013, Shanghai University of Finance and Economics
Jie Hou, Ph.D. Economics 2014, Capital University of Economics and Management, Beijing
Mingli Chen, Ph.D. Economics 2015, University of Warwick, UK
Yuan Tian, Ph.D. Economics 2017 (expected), Alibaba, China
Mario Cruz-Gonzalez, Ph.D. Economics 2018 (expected)
Yi Zhang, Ph.D. Economics 2018 (expected)

External Committee member:
Lucciano Villacorta, Ph.D. Economics, Cemfi, 2015, Central Bank of Chile