Dante Amengual

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Education

Ph.D. in Economics, Princeton University, Princeton, 2009

M.A. in Economics, Princeton University, Princeton, 2006

M.Sc. in Economics and Finance, CEMFI, Madrid, Spain, 2004

B.A. in Economics, Universidad de la República, Montevideo, Uruguay, 2002

Fields of Interest

Econometrics, Financial Economics

Publications

"A Comparison of Mean-Variance Efficiency Tests", with Enrique Sentana, forthcoming in the *Journal of Econometrics*

"Consistent Estimation of the Number of Dynamic Factors in a Large N and T Panel", with Mark W. Watson, *Journal of Business and Economic Statistics*, Vol 25 (1)

Papers and Work in Progress

"The Term Structure of Variance Risk Premia"

"Market-Based Estimation of Stochastic Volatility Models", with Yacine Aït-Sahalia

"Inference in Multivariate Dynamic Models with Elliptical Innovations", with Enrique Sentana

"Estimation of the Number of Factors in a Large N and T Panel: To Differentiate or Not To Differentiate the Data"

Referee Experience

Econometric Journal, Econometric Theory, International Journal of Central Banking, *Journal of the American Statistical Association*, *Journal of Business and Economic Statistics*, *Journal of Econometrics*, *Journal of Economic Dynamics and Control*, *Oxford Bulletin of Economics and Statistics*, *Review of Economic Studies*