

DANTE AMENGUAL

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CURRENT AFFILIATION

Associate Professor with Tenure, CEMFI, Madrid

EDUCATION

Ph.D. in Economics, Princeton University, Princeton, 2009
M.Sc. in Economics and Finance, CEMFI, Madrid, 2004
B.A. in Economics, Universidad de la República, Montevideo, 2002

FIELDS OF INTEREST

Econometrics: Approximate factor models, Time series
Asset pricing: Risk-management, Predictability of stock returns, Mean-variance analysis
Financial econometrics: Volatility modeling, Financial derivatives

PUBLICATIONS

PAPERS:

- “Resolution of policy uncertainty and sudden declines in volatility”, with D. Xiu, forthcoming in the *Journal of Econometrics*
- “Market-based estimation of stochastic volatility models”, with Y. Aït-Sahalia and E. Manresa, *Journal of Econometrics*, 187 (2), pp. 418–435, August 2015
- “Sequential estimators of shape parameters in multivariate dynamic models”, with G. Fiorentini and E. Sentana, *Journal of Econometrics*, 177 (2), pp. 233–249, December 2013
- “A comparison of mean-variance efficiency tests”, with E. Sentana, *Journal of Econometrics*, 154 (1), pp. 16–34, January 2010
- “Consistent estimation of the number of dynamic factors in a large N and T panel”, with M.W. Watson, *Journal of Business and Economic Statistics*, 25 (1), pp. 91–96, January 2007

COMMENTS:

Comments on “Reflections on the probability space induced by moment conditions with implications for Bayesian inference”, with E. Sentana, *Journal of Financial Econometrics* 14 (2). pp. 248–252, Spring 2016

WORKING PAPERS

“Testing distributional assumptions using a continuum of moments” (2017), with M. Carrasco and E. Sentana

“Endogenous health groups and heterogeneous dynamics of the elderly” (2017), with J. Bueren and J.A. Crego

“Normality tests for latent variables” (2017), with T. Almuzara and E. Sentana

“Is a normal copula the right copula?” (2016), with E. Sentana

“Testing a large number of hypotheses in approximate factor models” (2014), with L. Repetto

“The term structure of variance risk premia” (2008)

WORK IN PROGRESS

“Financial contagion in the eurozone”, with E. Sentana

“Inference in multivariate dynamic models with elliptical innovations”, with E. Sentana

“Testing for structural breaks in approximate factor models”, with G.P. Tellechea

REFEREE EXPERIENCE

Econometrica, *Econometrics Journal*, *Econometric Theory*, *International Journal of Central Banking*, *Journal of the American Statistical Association*, *Journal of Applied Econometrics*, *Journal of Banking and Finance*, *Journal of Business and Economic Statistics*, *Journal of Econometrics*, *Journal of Economic Dynamics and Control*, *Journal of the European Economic Association*, *Journal of Financial Econometrics*, *Journal of Risk*, *Oxford Bulletin of Economics and Statistics*, *Review of Economics and Statistics*, *Review of Economic Studies*, *Review of Finance*, *SERIEs*, *SIAM-Journal of Financial Mathematics*, *Spanish Review of Financial Economics*, *Studies in Nonlinear Dynamics & Econometrics*

DOCTORAL SUPERVISION

Luca Repetto: “Essays on panel data econometrics: Local governments, politicians’ incentives and inflation” (Placement: Uppsala University)

Julio Crego: “Three essays in financial markets” (Placement: Tilburg University)

TEACHING EXPERIENCE

CEMFI

- “Asset Pricing I” (graduate course)
- “Asset Pricing II” (graduate course)
- “Introductory Mathematics” (graduate course)
- “Mathematics” (graduate course)
- “Risk Management” (graduate course)
- “Times Series Econometrics” (graduate course)
- “Introduction to Bayesian Methods in Econometrics” (short PhD course)

Princeton University

- “Econometric Theory I” (graduate course, TA)
- “Financial Investments” (undergraduate course, TA)