Dante Amengual

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Current Affiliation

Associate Professor with Tenure, CEMFI, Madrid

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, 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:

"Normality tests for latent variables", with Tincho Almuzara and Enrique Sentana, forthcoming in *Quantitative Economics*

"Is a normal copula the right copula?", with Enrique Sentana, forthcoming in the *Journal of Business and Economic Statistics*

"Resolution of policy uncertainty and sudden declines in volatility", with Dacheng Xiu, *Journal of Econometrics*, 203 (2), pp. 297–315, April 2018

"Market-based estimation of stochastic volatility models", with Yacine Aït-Sahalia and Elena Manresa, *Journal of Econometrics*, 187 (2), pp. 418–435, August 2015

"Sequential estimators of shape parameters in multivariate dynamic models", with Gabriele Fiorentini and Enrique Sentana, *Journal of Econometrics*, 177 (2), pp. 233–249, December 2013

"A comparison of mean-variance efficiency tests", with Enrique 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 Mark 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" by A. Ronald Gallant, with Enrique Sentana, *Journal of Financial Econometrics* 14 (2). pp. 248–252, Spring 2016

WORKING PAPERS

"Testing distributional assumptions using a continuum of moments" (2017), with Marine Carrasco and Enrique Sentana

"Endogenous health groups and heterogeneous dynamics of the elderly" (2017), with Jesús Bueren and Julio A. Crego

"Testing a large number of hypotheses in approximate factor models" (2014), with Luca Repetto

"The term structure of variance risk premia" (2008)

WORK IN PROGRESS

"Financial contagion in the eurozone", with Enrique Sentana

"Inference in multivariate dynamic models with elliptical innovations", with Enrique Sentana

"Testing for structural breaks in approximate factor models", with Alexander Heinemann

"Gaussian rank correlation and regression", with Enrique Sentana and Zhanyuan Tian

REFEREE EXPERIENCE

Econometrica, Econometrics Journal, Econometric Theory, Empirical Economics, IMF Economic Review, 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*, *Macroeconomic Dynamics*, *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

Advisor:

Luca Repetto: "Essays on panel data econometrics: local governments, politicians' incentives and inflation", June 2015
Placement: Assistant Professor (Economics) at Uppsala University

Julio A. Crego: "Three essays in financial markets", June 2017
Placement: Assistant Professor (Finance) at Tilburg University

Committee Member:

Jesús Bueren: "Three essays on economics of aging", July 2018
Placement: Assistant Professor (Economics) at European University Institute

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)