CURRICULUM VITAE

Antonio García-Ferrer

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Contact Information

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Education

Ph. D., University of California, Berkeley, 1977
Ms. in Economics. University of California, Berkeley, 1975
B.A. in Economics. Universidad Autónoma de Madrid, Spain, 1973.

Employment

Universidad Autónoma de Madrid, Madrid, Spain

- Professor (Catedrático) of Statistics and Econometrics (10/82 -)
- Associate Professor of Statistics and Econometrics (10/80 – 10/10/82)

Instituto de Estudios Fiscales, Madrid, Spain

- Head of the Master Program on Public Finance (8/89 – 7/93)

Graduate School of Business, University of Chicago, Chicago, Illinois

- Visiting Professor of Econometrics (7/84 – 9/85)

Universidad de Alcalá de Henares, Spain

- Assistant Professor of Economics (9/77 – 10/80)

University of California, Berkeley, California

- Teaching and Research Assistant (9/75 – 9/77)

Publications

Books and book chapters

1. García-Ferrer, A. (2009) “Causalidad y Econometría”, in J.C. García-Bermejo (ed). *Sobre la Economía y sus métodos*. Enciclopedia Iberoamericana de Filosofía, EIAF, pp.225-240.
2. García-Ferrer, A. (2004) “The Zellner Estimator”, in J. Segura and C. Rodríguez Brown (Eds.). *An Eponymous Dictionary of Economics*, Chentelham, UK, Edgard Elgar, pp.279-280.
3. García-Ferrer, A., R. Highfield, F. Palm and A. Zellner (2004). "Macroeconomic Forecasting Using Pooled International Data". in A. Zellner y F. Palm (Eds.) *The Structural Econometric Time Series Approach*, Cambridge, Cambridge Univ. Press, 2004, pp. 457-485.
4. Bujosa, M., García-Ferrer, A. de Juan, A., Poncela, P. (2002). *Predicciones de recaudación y estimación de las elasticidades del transporte público en el área metropolitana de Madrid: 1985-2001*, Universidad Autónoma de Madrid (M-0102). March.
5. García-Ferrer, A., J.del Hoyo, A. Novales, and P. C. Young (1996). "Recursive Identification, Estimation and Forecasting of Nonstationary Economic Time Series with Applications to GNP International Data" in, J.Berry, K.Chaloner and J.Geweke (eds.) *Bayesian Analysis in Statistics and Econometrics: Essays in Honour of Arnold Zellner*, New York: John Wiley, pp.15-27.
6. Aznar, A., García-Ferrer, A. & Martín-Arroyo, A. (1994). *Ejercicios de Econometría*. *Vols. I y II.* Ediciones Pirámide. Madrid.
7. García-Ferrer, A. (1992). "Modelos de Elección Discreta para la Evaluación de Proyectos sobre el Medio Ambiente", en D. Azqueta y A. Ferreiro (eds.). *Evaluación Económica de los Costes y Beneficios de la Mejora Ambiental*. Agencia del Medio Ambiente, Junta de Andalucia, Sevilla, pp.238-263.
8. García-Ferrer, A. & del Hoyo, J. (1988). *Análisis y Predicción de la Población Española: 1910-2000.* FEDEA. Madrid.
9. García-Ferrer, A. (1988). "Econometría y Eficacia de la Política Económica". in R. Rubio de Urquía (ed). *La Herencia de Keynes*. Alianza Editorial: Madrid , pp.522-538.
10. García-Ferrer, A. & del Hoyo, J. (1983). *Análisis Econométrico de los Indices de Siniestralidad del Automóvil.* Ed. Rumasa. Madrid.
11. García-Ferrer, A. (1981). "Una Crítica a los Modelos Económicos Migratorios: Algunos Resultados Empíricos para el Caso Español", en J.Cazorla (ed). *Emigración y Retorno*. Instituto Español de Inmigración, Madrid pp.13-29.
12. Aznar, A., García-Ferrer, A. (1980) *Problemas de Econometría*. Ediciones Pirámide. Madrid.
13. García-Ferrer, A. and S. Martinez Vicente (1979). "Un Modelo de Simulación Dinámica para las Migraciones Internas Españolas". *Actas del X Congreso Europeo de Sociología Rural*. Córdoba,
14. García-Ferrer, A. and S. Martinez Vicente (1980). "Un Modelo de Simulación Dinámica para la Ganadería Española: El Pecunión". *Actas del I Simposium Nacional sobre Modelado y Simulación en la Industria y los Servicios Públicos*. Sevilla.
15. García-Ferrer, A (1979). *Migraciones Rurales Internas, Crecimiento del Empleo y Diferencias interregionales de Salarios en España.* Monografía nº 6 del DEA. Consejo Superior de Investigaciones Científicas, Madrid.
16. Fernandez-Palacios. M, García-Ferrer, A., Marco, L., Muñoz, V. (1977). *La Influencia del Transporte en el Desarrollo Regional*. Presidencia del Gobierno. Madrid.
17. García-Ferrer, A. & Salcedo. J. (1971) J. *El Problema de la Lana en España.* Secretariado Internacional de la Lana. Barcelona.

Editorial

1. Time Series Advances in Economic Forecasting. *Journal of Forecasting Summer Special Issue* , 1994 ,13(2) London: John Wiley, .67-244.
2. Nonlinearities, Business Cycles and Forecasting. *International Journal of Forecasting Special Issue,* 2005, 21(4), 623-798.

Book reviews

1. Review of *Dynamic Econometrics* by David Hendry (Oxford Univ. Press, 1995), *International Journal of Forecasting*, 12(2), 1996, 306-308.
2. Review of *Business Cycles: Duration, Dynamics and Forecasting* by Frank Diebold and G.D. Rudenbusch (Princeton Univ.Press, 1999). *International Journal of Forecasting*, 16(2), 2000, 283-288.
3. Review of *Econometric Business Cycle Research* by J. Jacobs (Kluwer Acad.Publish., 1997), *International Journal of Forecasting*, 16(2), 2000, 286-288.
4. Review of *Macroeconomic and the Real World: Econometric Techniques and Macroeconomics,* by R.E. Backhouse & A. Salanti (eds.) (Oxford Univ. Press, 2000). *International Journal of Forecasting*, 19, 2003, 525-527.
5. Review of *A Course in Time Series Analisis* by D. Peña, G.C.Tiao & R.S. Tsay (eds.) (Wiley, N.York, 2001). *International Journal of Forecasting*, 19, 2003, 527-530.

Journal articles

1. García-Ferrer, A., Bujosa, M., de Juan, A., Sanchez-Mangas, R. “The relationship between traffic accidents and real economic activity revisited: old targets and new policy implications”. Second round revision at *Accident Analysis and Prevention,* August 2019.
2. Bujosa, M., García-Ferrer, A., de Juan, A., Martin Arroyo, A. (2018). “Evaluating early warning and coincident indicators of business cycles using smooth trends”. *Journal of Forecasting,* Article DOI: 10.1002/for.2601.
3. Bujosa, A., Bujosa, M. and García-Ferrer, A. (2015). “Mathematical framework for pseudo-spectra of linear stochastic difference equations”, *IEEE Transactions on Signal Processing*, 63(24), 6498-6509.
4. Poncela, P., and García-Ferrer, A. (2014). “The effects of disaggregation on forecasting nonstationary time series”, *Journal of Forecasting,* 33(4), 300-314.
5. Moreno, E., Girón, J. and García-Ferrer, A. (2013). “A consistent on-line Bayesian procedure for detecting change points”, *Environmetrics,* 24(5), 342-356.
6. Arroyo, A.S.M., A. García-Ferrer, A. de Juan, and R. Sanchez-Mangas (2013). “Death posterior probability lessening from an earlier medical assistance in traffic accidents”, *Journal of Applied Statistics*, 40(1), 40-58.
7. Bujosa, M., García-Ferrer, A. and de Juan, A. (2013) “Predicting Recessions with Factor Linear Dynamic Harmonic Regressions”, *Journal of Forecasting,* 32 (6), 481-499.
8. García-Ferrer, A. (2012) “So long”, *The Oracle,* 13, 4, pp.1-2. (www.forecasters.org).
9. García-Ferrer, A. (2012) “On Granger’s predictability of financial markets in theory and practice”. *International Journal of Forecasting,* 28, 121-127.
10. García-Ferrer, A., González-Prieto, E. and D. Peña (2012). “A conditionally heteroskedastic independent factor model with an application to financial stock returns”. *International Journal of Forecasting*, 28, 70-93.
11. García-Ferrer, A. (2011) “In Memory of Arnold Zellner, A Great Scientist and Person”. *International Journal of Forecasting,* 27, 4, 961-967.
12. García-Ferrer, A. (2011). “Peter Kennedy: In Memoriam”. *Foresight*, 20, 43-44.
13. García-Ferrer, A. (2010) “Another look at publication bias” *The Oracle*, 12, 4, pp.1-3. (www.forecasters.org).

14. Sanchez-Mangas, R., A. García-Ferrer, A. de Juan and A. Martín-Arroyo (2010) "The probability of death in traffic accidents. How important is an early medical response? *Accident Analysis and Prevention*, 42, 1048-1056.
15. García-Ferrer, A. (2009) "Reflections from an injured forecaster" *The Oracle*, 11,4, pp.1-3. (www.forecasters.org)
16. García-Ferrer, A. (2009) "Sidelining Forecasting Research". *The Oracle*, 11.2, pp.1-2. (www.forecasters.org)
17. García-Ferrer, A. (2008) "Lessons learned: Reflections from 25 years as forecasting consultant". *Foresight*, 10, 15-22.
18. Bujosa, M., A. García-Ferrer, and P.C. Young (2007) "Linear Dynamic Harmonic Regression". *Computational Statistics & Data Analysis,* 52, 999-1024.
19. García-Ferrer, A., A. de Juan, and P. Poncela (2007) "The relationship between traffic accidents and real economic activity: Common Cycles and Health issues". *Health Economics,* 16, 603-626.
20. García-Ferrer, A., A. de Juan, and P. Poncela (2006) "Forecasting traffic accidents using disaggregated data". *International Journal of Forecasting,* 22(2), 203-222.
21. García-Ferrer, A., M. Bujosa, A. de Juan, and P. Poncela (2006) "Demand forecasts and elasticities estimation of public transport". *Journal of Transport Economics and Policy,* 40(1), 47-69.
22. García-Ferrer, A., J. de Gooijer, P. Poncela and E. Ruiz (2005) "An introduction to nonlinearities, business cycles and forecasting". *International Journal of Forecasting,* 21(4), 623-625.
23. Moreno, E., G. Casella and García-Ferrer, A. (2005) "An objective Bayesian analysis of the change point problem". *Stochastic Environmental Research and Risk Assessment*, 19(3), 191-204.
24. García-Ferrer, A., M. Bujosa, A. de Juan, and P. Poncela (2004) "Monthly forecasts of integrated public transport systems: The case of the Madrid Metropolitan Area", *Journal of Transportation and Statistics*, 7(1), 225-244.
25. García-Ferrer, A., P. Poncela and M. Bujosa (2003) "Do interrelated financial markets help in forecasting stock returns?" *Cuadernos de Economía,* 27(71), 225-244.
26. García-Ferrer, A. and P. Poncela (2002) "Forecasting International GNP Growth Rates Through Common Factors and other procedures". *Journal of Forecasting,* 21, 225-244.
27. García-Ferrer, A. and P. Poncela (2001) "Nuevos Métodos de Análisis de la Coyuntura". *Moneda y Crédito,* vol. 212, 95-165.
28. García-Ferrer, A., R. Queralt and C. Blazquez (2001) "A Growth Cycle Characterisation and Forecasting of the Spanish Economy: 1970-1998", *International Journal of Forecasting*, 17, 517-532.
29. García-Ferrer, A. and A. del Rio (2001) "A Cyclical Characterization of Economic Activity in the United States, 1875-1940". *Journal of Economic Studies*, 28 (2), 74-91.
30. García-Ferrer, A. and M. Bujosa (2000) "Forecasting OECD Industrial Turning Points Using Unobserved Component Models with Business Survey Data". *International Journal of Forecasting,* 16(2), 207-227.
31. García-Ferrer, A. and R. Queralt (1998) "Can Univariate Models Anticipate Turning Points in Seasonal Economic Time Series?" *International Journal of Forecasting*, 14(4), 433-446.
32. García-Ferrer, A. y R. Queralt (1998) "Using Long-, Medium- and Short-Term Trends to Forecast Turning Points in the Business Cycle. Some International Evidence". *Studies in Nonlinear Dynamics and Econometrics,* 3(2), 79-105.
33. García-Ferrer, A. (1998) "An Interview with Arnold Zellner". *International Journal Forecasting,* 14(3), 303-312.
34. García-Ferrer, A. and A. Novales (1998) "Forecasting with Money Demand Functions: The U.K.Case". *Journal of Forecasting,* 17, 125-145.
35. García-Ferrer, A. and R.Queralt (1997) "A Note on Forecasting International Tourism Demand in Spain". *International Journal of Forecasting*, 13, 539-549.
36. García-Ferrer, A., J.del Hoyo and A.Martín-Arroyo (1997) "On Univariate Forecasting Comparisons: The Case of the Spanish Automobile Industry". *Journal of Forecasting*; 16, 1-17.
37. García-Ferrer, A. (1994) "Multiple Perspectives on Time Series Analysis and their Impact on Economic Forecasting". *Journal of Forecasting*, 13,1994, 67-69.
38. García-Ferrer, A. and A. de Juan (1993) "Comentarios sobre el trabajo de A.Novales y M.Gracia: "Guía para la Estimación de Modelos ARCH". *Estadística Española*, 35: 39-48.

39. García-Ferrer, A. (1992) "Crecimiento Subyacente de Variables Económicas". *Estadística Española*, 34, 347-362.
40. García-Ferrer, A. and J.del Hoyo (1992) "On Trend Extraction Models: Interpretation, Empirical Evidence and Forecasting Performance", *Journal of Forecasting*, 11, 645-665.
41. García-Ferrer, A. and J.del Hoyo (1991) "Analysis and Prediction of the Population in Spain: 1910-2000", *Journal of Forecasting*, 10, 347-369.
42. García-Ferrer, A. (1990) Comentario sobre el trabajo de J. Dolado: "Cointegración: Una Panorámica". *Estadística Española,* 124, 370-374.
43. García-Ferrer, A. (1989) Comentario sobre el trabajo de A. Novales : "La Enseñanza de la Estadística en las Facultades de C. Económicas y Empresariales". *Estadística Española*, 31, n.122, 374-381.
44. García-Ferrer, A. (1989) "Sobre la Distribución de los Errores Arbitrales". *Estadística Española*, 31, n.120, 119-129.
45. García-Ferrer, A. and J. del Hoyo (1989) "Población y Oferta de Trabajo". *Economistas*, 37, 38-43.
46. García-Ferrer, A., R. Highfield, F. Palm and A. Zellner (1987) "Macroeconomic Forecasting Using Pooled International Data". *Journal of Business and Economic Statistics*, 5, 1987, 53-68.
47. García-Ferrer, A. and J.del Hoyo (1987) "Analysis of the Car Accident Indexes in Spain: A Multiple Time Series Approach", *Journal of Business and Economic Statistics*, 5, 27-38.
48. García-Ferrer, A. (1984) "Procedimientos de Verificación y Aplicaciones para la Especificación de Modelos Econométricos". *Estadística Española*, n.102, 67-85.
49. García-Ferrer, A. (1983) "Aportaciones Recientes a los Modelos Econométricos Dinámicos". *Estadística Española*, n.100, 73-92.
50. García-Ferrer, A. (1983) "Aspectos Redistributivos de los Sistemas de Transferencias de Rentas". *Moneda y Crédito*. Madrid, junio, 33-65
51. García-Ferrer, A. (1980) "Algunos Problemas Empíricos en los Modelos de Distribución de la Renta". *Estadística Española*, 89, 57-74.
52. García-Ferrer, A. (1980) "Interactions Between Internal Migration, Employment Growth and Regional Income Differences in Spain". *Journal of Development Economics*, 7, 211-229.
53. García-Ferrer, A. (1979) "Análisis de las Diferencias Interprovinciales de Salarios en España: Una Aproximación Hedónica". *Investigaciones Económicas*, 10, 34-51.
54. Bosch, F., Durán, A., García-Ferrer, A. and P. Martín-Guzmán. (1979) "La Población Activa Española en el Periodo 1979-1985". *Economía Industrial*, 181, 13-27.
55. García-Ferrer, A. and M.Fernández-Palacios (1978) "Crecimiento Equilibrado versus Crecimiento Desequilibrado: Una Aplicación al Caso Español". *Revista Española de Economía*. Mayo-Agosto, 54-69.
56. García-Ferrer, A. "Economic Problems of Migration: Some Empirical Results for the Spanish Case". *The Greek Review of Social Research*, .2, 62-78.
57. García-Ferrer, A. (1978) "Sobre la Inadecuación de los Modelos Económicos de Crecimiento: Algunas Soluciones Posibles". *Investigaciones Económicas*, 5, 35-59.
58. García-Ferrer, A. (1977) "El Problema de la Multicolinealidad en los Modelos Lineales de Regresión". *Revista Española de Economía*, mayo-agosto, 32-51.
59. Marco, L., A. Cristoveanu, M. Fernandez-Palacios, and A. García-Ferrer (1974) "Transporte y Desarrollo en España". *Revista Española de Economía*. Enero-Abril, 86-112.
60. Marco, L., A. Cristoveanu, M. Fernandez-Palacios, and A. García-Ferrer (1974) "Transporte y Espacio en la Región Valenciana". *Información Comercial Española*. Enero 37-59.

Working Papers

Bujosa, M., García-Ferrer, A., de Juan & Martin-Arroyo, A. "Evaluating early warning and coincident indicators using trends. Do forecast combinations help? Working paper, UAM-DAEII, July 2017.

García-Ferrer, A. “Comments on “Simple Forecasting: Avoid tears before bedtime” by Kesten Green and J. Scott Armstrong”, UAM-DAEII; November 2014.

Bujosa, A., Bujosa, M. and A. García-Ferrer. “A theory of pseudo-spectra for linear stochastic difference equations”. UAM-DAE II, WP13-02., January, 2013.

García-Ferrer, A., E. González-Prieto and D. Peña. “Exploring ICA for time series decomposition”. Universidad Carlos III, WP 11-16, May 2011.

García-Ferrer, A., E. González-Prieto and D. Peña. “Blind source separation for nongaussian time series using higher-order statistics”. UAM-DAE II-WP011-2.

Bujosa, M., García-Ferrer, A. and de Juan, A. “Did we miss the onset of recent recession? Follow the leaders”. UAM-DAEII- WP010-1. Revised, September 2010.

García-Ferrer, A., P. Young and M. Bujosa. “Analysis and forecasting of Central England Temperature: An Application of the Linear Dynamic Harmonic Regression”. Universidad Autónoma de Madrid, DAEII: WP08-9. September, 2009.

García-Ferrer, A., J. Girón and E. Moreno. “An objective Bayesian approach for detecting multiple turning points in economic time series.Universidad Autónoma de Madrid. DAEII: WP07-12. Revised, December 2009.

García-Ferrer, A., P. Poncela and S. Carmona. “From zero to infinity: The use of impact factors in the evaluation of economic research in Spain”. IE Working Paper CG8-106-I.

Bujosa, M., Bujosa, A. and García-Ferrer, A. “A note on the pseudo-spectra and the pseudo-covarianze generating functions of ARMA models”. UA de Madrid. DAEII: WP01#5, September 2002.

Awards and Research Grants

“Common trends between traffic accidents and economic activity. Comparing early warning systems in Colombia and Spain”. Ref: CEAL-AL/2017-23. Funding Agency: Proyectos de Cooperación Interuniversitaria UAM-Santander con América Latina, from July 2017 to January 2019.

“Analysis of economic activity using economic indicators and assessment of public policies”. Ref: ECO2015-70331-C2-1-R. Funding Agency: Proyectos EXCELENCIA y Proyectos RETOS. Dirección General de Investigación Científica y Técnica. Subdirección General de Proyectos de Investigación. June 2016 to June 2019. Joint Project with Universidad Carlos III, Madrid.

“Madrid Economics” (MADECO-CM)”. Ref: S2015/HUM-3444. Funding Agency: Comunidad de Madrid. Joint Project with Universidad Carlos III, Madrid, 1/1/2016 to 31/12/2018.

“Building economic activity indicators for Spain and Colombia using dynamic factor analysis techniques”. Ref: CEAL-AL/2015-11. Funding Agency: Proyectos de Cooperación Interuniversitaria UAM-Santander con América Latina, from July 2015 to January 2017.

“New forecasting methods for macroeconomic and financial data using dynamic factor models and economic leading indicators”. Ref: ECO2012-32854. Funding agency: Ministerio de Economía e Innovación, from December 2012 to December 2015.

“New methods for selecting leading economic indicators in estimation and prediction of multivariate factor models”. Ref: ECO2009-10287. Funding agency: Ministerio de Ciencia e Innovación, from January 2009 to January 2012.

“Epidemiological Analysis of Traffic Accidents in Spain: Probability of Fatal Injuries and the Medical Assistance Time Response”. UAM Grant (CCG07-UAM/HUM-1918), from January 2008 to January 2009

"Bayesian Analysis of turning points using covariables". MEC Grant (SEJ-2007-65200), from June 2007 to July 2010

"Nonstationary Dynamic Factors and ICA Models: Identification, Estimation and Forecasting of Multivariate Economic Time Series". MEC Grant (SEJ2006-04957), from June 2006 to July 2009

"Stochastic Population Forecasting: New Estimation Algorithms and Economic Applications". CAM/UAM Grant (09-SHD/01), from Jan.2006 to December 2006

"26th International Symposium on Forecasting". Santander, June 2006. MEC Grant (SEJ 2004-2119-E), from April 2005 to July 2006

"Bayesian detection and prediction of multiple turning points in economic time series". MEC Grant (SEJ 2004-02447/ECON), from January 2004 to December 2006.

"Nonlinearities, Business Cycles and Forecasting Workshop". MCYT Grant (SEC2002-10511-E), from January 2003 through December 2003.

"Stochastic Control Models and Applications to Forecast Road Accident Indexes". MCYT Grant (BEC2002-0081), from August 2002 through July 2005.

"Demand Forecasts and Elasticities Estimation of Public Transport in the Madrid Metropolitan Area". Conserjería de Educación de la CAM (06-0170/2000), from January 2001 through December 2001.

"Univariate and Multivariate Trend Models for the Identification and Forecasting of Turning Points". MYC Grant (PB98-0075) from January 1999 through December 2001.

"Recursive Estimation of Dynamic Models with Multiple Explanatory Variables and Autocorrelated Perturbations". MYC Grant (PB94-180). from January 1996 through December 1998.

"New Alternatives to the Identification, Estimation and Forecasting of Time Variables Models: Applications to Nonstationary Economic Time Series". MYC Grant (PB90-0188). from December 1991 through December 1994.

"Macroeconomic Forecasting using International GNP Data".(with A. Zellner). Joint USA-Spain Fulbright Grant (FUS 12/1987) from January 1987 through December 1988.

"Empirical Analysis of Income Distribution in Spain". MYC Grant (PB84-0122), from January 1984 through December 1985.

Fulbright Fellowship. Graduate School of Business. University of Chicago. 1984-1985.

"Econometric Analysis of Automobile Accident Rates". Rumasa Grant (RG-1984), from January 1984 through December 1984.

Consejo Superior de Investigaciones Cientificas (CSIC) Graduate Fellowship, University of California, Berkeley, 1974-1978.

Presentations

"The relationship between road traffic accidents and real economic activity revisited: old targets and new policy implications"

Universidad Nacional de Colombia, October 2018.
Departamento de Análisis Económico, Universidad Complutense, January, 2019
38th International Symposium on Forecasting, Thesaloniki, Greece, June, 2018

"Evaluating early warning and coincident indicators of business cycles using trends. Do forecasts combinations help?"

Universidad Complutense de Madrid, Departamento Ec. Cuantitativa, 28th Feb. 2018
Invited paper at the Conference Statistical Methods for Big Data (SMDB 2018) honoring professor Daniel Peña. Universidad Carlos III, Madrid, June 7-8, 2018.

"Comparing alternative models to match and forecast the official dating of Spanish business cycles"

Universidad de Alcalá de Henares, Master Program, 4th May, 2016
36th International Symposium on Forecasting, Santander, 21th June, 2016

"Forecasting with Economic Leading Indicators"

Course on"Forecasting in a changing environment", IIF Seminar
Universidad Internacional Menéndez y Pelayo, Santander, 14th July, 2015

"General Introduction on Forecasting"

Course on "Forecasting in a changing environment", IIF Seminar
Universidad Internacional Menéndez y Pelayo, Santander, 13th July, 2015

"Monitoring leading and coincident indicators in the vicinity of turning points"

35th International Symposium on Forecasting, Riverside (USA), June 22th, 2015.

"Mathematical framework for pseudo-spectra of linear stochastic difference equations"

Depto. de Análisis Económico: Economía Cuantitativa, UAM, November 14th, 2014.
ERCIM-CFE, University of Pisa, Italy. 7-9 December, 2014
Workshop on Forecasting Economic Time Series. In honour of Antoni Espasa, 12.6.15

"Outlier detection in unobserved harmonic regression models"

Depto. de Análisis Económico: Economía Cuantitativa, UAM, November 7th, 2014.
ERCIM-CFE, University of Pisa, Italy. 7-9 December, 2014.

"Discussion on W.Bell: "Comparing ARIMA Model-Based and Census X-11 Seasonal Adjustment"

Conference on Celebrating 25 years of TRAMO SEATS
Bank of Spain, Madrid, March 14th, 2014.

"An online procedure to monitor leading and coincident indicators"

33th International Symposium on Forecasting, Seul (Corea), June 2013.
First meeting on Time Series: Modelling and Computation, U.Carlos III, July 2, 2013
Department of Economics Seminars, U. Carlos III, Madrid. 30th September, 2013

"A note on pseudo-spectra and pseudo-covariance generating functions"

6th Conference on Computational and Financial Econometrics, Oviedo, Dec. 2012.

"Blind source separation for non-Gaussian time series using higher-f order statistics"

5th Conference on Computational and Financial Econometrics, London, Dec.2011.

32th International Symposium on Forecasting, Boston, June2012.

"Coincident and leading indicators using factor linear harmonic regression models"
Cass Business School, London, UK, June 2012
31th International Symposium on Forecasting, Prague, June 2011.
5th Conference on Computational and Financial Econometrics, London, Dec.2011

"Predicting Recessions with Factor Linear Dynamic Harmonic Regressions"
30th International Symposium on Forecasting, San Diego, June 2010

"Did we really miss the onset of recent recession? Follow the leaders"
30th CIRET Conference, New York, October 2010
Universidad de Granada, April 2010
29th International Symposium on Forecasting, Hong Kong, June 2009
Universidad Autónoma de Madrid, May 2009

"**A Multivariate generalized independent factor GARCH model with application to financial stock returns"**
5th IIF Workshop on Predictability of Financial Markets*,* Lisbon, January 2009
29th International Symposium on Forecasting, Hong Kong, June 2009

"Comments on "Granger's 'Predictability of Financial Markets in theory and practice"
5th IIF Workshop on Predictability of Financial Markets*,* Lisbon, January 2009

"Independent component analysis for financial time series"
CIM/CMR Workshop on Financial Time Series. Coimbra (Portugal), June 2008
American Statistical Assoc. Joint Stat. Meetings*,* Denver (Colorado), August 2008

"Comparison of Principal component analysis and Independent component analysis for financial time series"
28th International Symposium on Forecasting, Nice, June 2008

"The probability of death in traffic accidents: How important an early medical response is?"
28th International Symposium on Forecasting, Nice, June 2008

"Analysis and forecasting of Central England Temperature: An Application of the Linear Dynamic Harmonic Regression"
28th International Symposium on Forecasting, Nice, June 2008
Escuela Superior de Ingenieros Industriales, Madrid, November 2008

"Lessons learned: Reflections from 25 years as a forecasting consultant"
Boston Forecasting Summit, Boston, September 2007

"The relationship between road traffic accidents and real economic activity in Spain: Common cycles and health issues".
27th International Symposium on Forecasting, New York, June 2007
Universidad Autónoma de Madrid, March 2007.

"Linear Dynamic Harmonic regression"
26th International Symposium on Forecasting, New York, June 2007
Universidad Autónoma de Madrid, April 2007

"From zero to infinity: The use of impact factors in the evaluation of economic research in Spain"
Universidad Autónoma de Madrid, June 2004
Department of Business & Statistics, Universidad Carlos III, Madrid, April 2005

"The effects of disaggregation on nonstationary I(1) time series"
25th International Symposium on Forecasting, San Antonio (USA), June 2005

ASSET 2005 Euroconference, Creta (Grecia), October 2005
23th International Symposium on Forecasting, Mérida (Mexico), June 2003

“Quantitative Methods for Economic Analysis”
Asian Link Project, University of Hanoi, Tai Bin (Vietnam), July 2005

"The relationship between traffic accidents and real economic activity: Common cycles, aggregation and forecasting"
24th International Symposium on Forecasting, Sidney (Australia), July.2004
CentrA, Sevilla, October 2004

"Monitoring, forecasting and control of road accident rates: Preliminary results from the *FMCAR* Project”
23th International Symposium on Forecasting, Mérida (Mexico), June 2003

“Forecasting efficiency of aggregates in unobserved component models”
22th International Symposium on Forecasting, Dublin, June 2002

“Demand forecast and elasticities estimation of public transport”
22th International Symposium on Forecasting, Dublin, June 2002

”An ARMA representation of unobserved component models under Generalized Random Walk specification : New algorithms and examples”
5th Time Series Workshop at Arrabida, Portugal, July 2001
2nd Economet. & Time Series Workshop, Bilbao, October 2001
10 th SNDE Conference, Atlanta (USA), March /2002

“A seasonal factor model for a leading indicators approach”
21th International Symposium on Forecasting, Atlanta, June 2001

“A growth cycle characterisation and forecasting of the Spanish economy: 1970-1998”
21th International Symposium on Forecasting, Atlanta, June 2001

“Análisis de la Coyuntura Económica”
XIII Simposio de Moneda y Crédito. Madrid, December 2001

“A new algorithm for identification, estimation and forecasting of unobserved components models with time varying parameters”
20th International Symposium on Forecasting, Lisbon, June 2000

“Can we find globalization in financial stock markets?”
20th International Symposium on Forecasting, Lisbon, June 2000

”A Cyclical Characterization of Economic Activity in the United States, 1875-1940”
19th International Symposium on Forecasting, Washington D.C., June 1999

“Forecasting International GNP Growth Rates through Common Factors and other Procedures”
19th International Symposium on Forecasting, Washington D.C., June 1999

“La Coyuntura Regional en España”
CRECE, Manizales (Colombia), July 1998

“Turning Points Detection and Forecasting using Unobserved Component Models with Qualitative Leading Indicators”
6th SNDE Conference, New York, March 1998
Workshop on Regional Economic Indicators, Braga (Portugal), June 1998
18th International Symposium on Forecasting, Edinburg, June 1998

“Combining an Early Warning Indicator and Qualitative Turning Point Information”
17th International Symposium on Forecasting, Barbados, June 1997

“A Note on Forecasting International Tourism Demand in Spain”
17th International Symposium on Forecasting, Barbados, June 1997

"Can Univariate Models Forecast Turning Points in Seasonal Economic Time Series?"
16th International Symposium on Forecasting, Istambul, June 1996
Workshop in Nonlinear Time Series and Econometrics, SSE, Stockholm May 1996

"Using Long-, Medium-, and Short-Term Trends to Forecast Turning Points in the Business Cycle"
15th International Symposium on Forecasting, Toronto (Canada), June 1995
III World Meeting of the International Society for Bayesian Analysis, Oaxaca, September 1995

"Cointegration, Error Correction Models and Forecasting: The U.K. Demand for Money"
ESRC Meeting on Multidisciplinary Approaches on Forecasting, Lancaster, June 1995
15th International Symposium on Forecasting, Toronto (Canada), June 1995

"The Use of Economic Indicators to Forecast the Spanish Economy: Preliminary Results from the ERISTE Project"
II World Meeting of the International Society for Bayesian Analysis, Alicante, June 1994
15th International Symposium on Forecasting, Stockholm, June 1994

"Further Evidence on Forecasting International GNP Growth Rates using Unobserved Components Transfer Function Models"
II World Meeting of the International Society for Bayesian Analysis, Alicante, June 1994
15th International Symposium on Forecasting, Stockholm, June 1994
ESRC/Lancaster Forecasting Centre, Lancaster, June 1993.

"On Univariate Forecasting Comparisons: The Case of the Spanish Automobile Industry
XI Latin American Meeting of the Econometric Society. Mexico, D.F. September, 1992

"Comentarios sobre el Crecimiento Subyacente de Variables Económicas"
IV Seminario sobre Especificación y Validación de Modelos Econométricos. Zaragoza, October 1991.

"Modelos de Extracción de Componentes: Interpretación Económica, Evidencia Empírica y Actuación Predictiva"
XV Simposio de Análisis Económico. I.A.E, U.A.B. Barcelona, December 1990

"Modelos de Elección Discreta: Aplicaciones para la Evaluación de los Beneficios Recreativos"
Seminario sobre Evaluación Económica de los Costes y Beneficios para la Mejora Ambiental. Sevilla, May, 1990

"On Trend Extraction Models: Interpretation, Empirical Evidence and Forecasting Performance"
NSF-NBER Seminar on Time Series. Madrid, September 1989
Universidad Complutense, Madrid, October 1989
Instituto de Estudios Fiscales, Madrid, November 1989

“New Methods in Forecasting Population Trends”
Department of Economics, Universidad Carlos III, Madrid, February 1992
Instituto Universitario Ortega y Gasset, Madrid, October 1989
Universidad de Alicante, April 1989
SUNY, New York, September 1988
Bank of Spain, Madrid, May 1988

"El Mercado de Trabajo y su Marco Institucional"
I Congreso de Economía Regional de Castilla y León. Salamanca, November 1988

“Problemática Laboral del Profesorado Universitario”
Fundación Humanismo y Democracia, Madrid, May 1998.

"International Forecasting using Bayesian Shrinkage and other Techniques"
8th International Symposium on Forecasting. Amsterdam, June 1988
Universidad de Valencia, January 1987

"Un Modelo de Expectativas para Mercados Agrarios"
XII Simposium de Teoría Económica y Econometría, Barcelona, September, 1985

"Macroeconomic Forecasting Using Pooled International Data"
V World Congress of the Econometric Society. Boston, August 1985

"Analysis of the Car Accidents Rates in Spain: A Multiple Time Series Approach"
GSB, University of Chicago, Chicago, April, 1985
European Meeting of the Econometric Society, Madrid, September 1984.

“Procedimientos de Verificación y Aplicaciones para la Especificación de Modelos Econométricos Dinámicos”
Universidad del País Vasco, Bilbao, April 1983
Universidad de Alicante, October 1984

"Aspectos Redistributivos de los Sistemas de Transferencias de Rentas"
VII Simposium de Teoría Económica y Econometría, Sitges, September 1983
Instituto de Economía de Mercado, Madrid, October 1980

“Modelos Dinámicos y Predicción”
Universidad de Zaragoza, January 1980

"Un Modelo de Simulación Dinámica para las Migraciones Internas Españolas"
X Congreso Europeo de Sociología Rural. Córdoba, Aprill 1979

“Alternativas Viables a los Modelos de Crecimiento”
Universidad de Alcalá de Henares, April 1978

“Migraciones internas, Crecimiento del Empleo y Distribución de la Renta en España”
Universidad de Zaragoza, December 1977

“Una crítica a los modelos migratorios económicos: algunos resultados empíricos para el caso español”
I Congreso Internacional sobre problemas de emigración del área mediterránea, Granada, October 1977

Doctoral Students

Antonio Martín Arroyo (Associate Professor, Universidad Autónoma de Madrid), thesis chair

Aránzazu de Juan (Associate Professor, Universidad Autónoma de Madrid), thesis chair

Ricardo Queralt (Associate Professor, Universidad Francisco de Victoria), thesis chair

Diego Pedregal (Associate Professor, Univ. Castilla La Mancha), thesis chair

Marcos Bujosa Brun (Associate Professor, Universidad Complutense), thesis chair

Ester Gonzalez Prieto (Post-doctoral Fellow, Max Plant Institute), thesis co-chair

Miscellaneous

Referee of the following journals: *Estadística Española, Spanish Economic Review, Hacienda Pública, Investigaciones Económicas, Applied Economics, Journal of Forecasting, International Journal of Forecasting, Journal of Business and Economic Statistics, Applied Statistics, Empirical Economics, Applied Stochastic Models in Business & Industry, Energy: The International Journal, Computational Statistics & Data Analysis.*

President of the International Institute of Forecasters (IIF), 2008-2012.

Vice-Chairman of the Organizing Committee of the *European Meeting of the Econometric Society*, Madrid, 1984

Associate Editor, *Revista de Hacienda Pública* (1989-1992).

Chairman of the International Symposium "Recent Advances on Time Series Analysis and their Impact on Economic Forecasting". Instituto de Estudios Fiscales, Madrid, December 1991

Member of the Program Committee of the "*II World Meeting of the International Society for Bayesian Analysis"*, Alicante, June 1994

Associate Editor of the *International Journal of Forecasting* since 1994

Member of the Program Committee of the "*XX International Symposium on Forecasting", Lisbon*, June 2000.

Director, *International Institute of Forecasters (IIF*) from 2001 to 2016.

Chairman (Economics) of the Spanish National Agency for Research Assessment (ANEP), Madrid, 2000-2002.

Chairman of the *"First IIF Workshop on Nonlinearities, Business Cycles and Forecasting"*, Madrid, Fundación Juan March, December, 2003.

Conference Chair of the "*26th International Symposium on Forecasting*". ISF2006, Santander, Palacio de la Magdalena, 11-14 June, 2006.

Positive evaluation of 6 periods (*sexenios*) of research excellence (Ministerio de Educación, Spain). 2013.

Director of the course “Forecasting in a changing environment”. Universidad Internacional Menéndez y Pelayo (UIMP)/IIF. Santander, 13-15th July, 2015

Conference Chair of the "*36th International Symposium on Forecasting*". ISF2016, Santander, Palacio de la Magdalena, 19-22 June, 2016.

Member of the Committee of Quality Control and Research *del Sistema Universitario de Castilla y León (ACSUCYL),* from March 2015 to July 2017.

Fellow del International Institute of Forecasters, 2018.