

Luiz Renato Regis de Oliveira Lima

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EDUCATION

Ph.D. Dept. of Economics, Univ. of Illinois at Urbana-Champaign. USA (May-2003)

Defense Committee: Roger Koenker (Chair)

Zhijie Xiao (Adviser)

Annil Bera

Soyoung Kim

M.A. EPGE, Fundação Getulio Vargas (1997)

B.A. Dept. de Economia, UFPB, Campus-I (1995)

PERSONAL

Birth Date: 09/05/1971

Marital Status: Married

Citizenship: Brazilian

RESEARCH INTERESTS

- Time Series
- Forecasting
- Empirical Finance
- Empirical Macroeconomics

TEACHING EXPERIENCE IN THE UNIVERSITY OF ILLINOIS AT URBANA-CHAMPAIGN

- Econometrics Analysis (Econ 507) – Core Course, Ph.D. Level, Spring 2008
- Time Series Econometrics (Econ 576) – Ph.D. Level, Fall 2007-2008
- Introduction to Applied Econometrics (Econ471) – Undergraduate Level, Fall 2007-2008
- Microeconomics (econ102) - Undergraduate Level, 2000- 2002
- Macroeconomics (econ103) - Undergraduate Level, 2000-2002.

TEACHING EXPERIENCE AT GETULIO VARGAS FOUNDATION

- Time series (Graduate level)
- Panel Data and Cross Section Econometrics (Graduate Level)
- Statistics II (Graduate Level)
- Statistics (Graduate Level)
- Econometrics (Undergraduate Level)

EMPLOYMENT

- Full Time Assistant Professor at EPGE/FGV (Since Jun./2003)
- Visiting Assistant Professor at UIUC (from June 2007 to December 2008)
- Lecturer (part time), Dept. Economics, Univ. of Illinois at Urbana-Champaign (summer term, 2001 and 2002)
- Summer associate, Credit Suisse First Boston, New York, Summer 2000.

Papers in Refereed Journals

1. *Evaluating VaR Models via Quantile Regression (with Oliver Linton and Wagner Gaglianone). Revise and resubmit at Journal of Business Economics and Statistics (JBES).*
2. "Local Persistence and the PPP Hypothesis" (with Soyoung Kim). Revised and Resubmit at *Journal of International Money and Finance.*
3. "A Panel Data Approach to Economic Forecasting: the bias-corrected average forecast" (with Joao V. Issler). Forthcoming in *Journal of Econometrics.*
4. "Debt Ceiling and Fiscal Sustainability in Brazil: a quantile autoregression approach" (with Wagner Gaglianone and Raquel Sampaio. *Journal of Development Economics, Vol. 86, pp. 313-335, 2008.*
5. "Further Investigation of the Uncertain Trend in US DGP" (with Jaime Filho). *Applied Economics, Vol. 40, pp. 1207-1212, 2008..*
6. "Testing Covariance Stationarity" (with Zhijie Xiao). *Econometric Reviews. Vol.26, pp.643-667, 2007.*
7. "Comparing Value-at-Risk Methodologies" (with Breno Neri). *Brazilian Review of Econometrics, vol. 27, n. 1, pp. 1-25, May-2007.*
8. "Do Shocks Last Forever? Local Persistence in Economic Time Series" (with Zhijie Xiao). *Journal of Macroeconomics, vol. 29, pp. 103-122, 2007.*
9. "Omitted Asymmetric Persistence and Conditional Heteroskedasticity" (with Breno Neri). *Economics Bulletin. vol. 3, n.5, pp. 1-6, 2006.*
10. "Public Debt Sustainability and Endogenous Seignorage in Brazil: Time Series Evidence" (with Joao V. Issler). *Journal of Development Economics, vol. 62, pp. 131-147, 2000.*

Papers in Refereed Journals (In Portuguese)

1. "Dinamica Não-Linear e a Sustentabilidade da Divida Publica Brasileira" (with Andrei Simonassi).
Published in: *Pesquisa e Planejamento Economico*, vol. 35, n.2, pp. 1-20, 2005.
2. "Como se Equilibra o Orçamento do Governo do Brasil?" (with João V. Issler). Published in: *Pesquisa e Planejamento Economico*, vol. 27, n. 3, pp. 519-540, 1997.

AWARDS

"Hans J. Brems Award" for the best academic article, department of economics, University of Illinois at Urbana-Champaign, 2000.

OTHER ACTIVITIES

1. Referee for *Annals of Finance*, *Journal of Mathematical Economics*, *Journal of Econometrics*, *Econometric Reviews*, *Empirical Economics*, *Applied Economics*, *Brazilian Journal of Probability and Statistics*, *Economics Bulletin*, *Brazilian Review of Econometrics*, *Revista Brasileira de Economia*, *Pesquisa e Planejamento Econômico*, *Economia Aplicada*.
2. Organizer of the Econometrics in Rio conference, July 2006.