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DATE OF BIRTH 17/11/1972 **SEX** M **CITIZENSHIP** Spanish

PROFESSIONAL EXPERIENCE

Research Fellow, Institute of Economics, Copenhagen University, September 1999-September 2000.

Assistant professor, Alicante University September 2000-December 2004.

Economist, Balance of Payments Division, Statistics Department, Bank of Spain, since January 2005.

UNDERGRADUATE STUDIES

B.A. (Licenciado) in Economics. Universidad Carlos III de Madrid, 1990-1994.

GRADUATE STUDIES

Master in Economics. CEMFI,1994-1996.Final grade:"Sobresaliente".

Ph.D. in Economics. CEMFI and Universidad Complutense de Madrid, December 1999. Title:"Dynamics and Seasonality in Quarterly Panel Data: An Analysis of Earnings Mobility in Spain".

Thesis Advisor: Manuel Arellano

HONORS AND SCHOLARSHIPS

Master's scholarship from CEMFI, 1994-1996.

Ph.D. scholarship from CEMFI, 1996-1998.

Ph.D. scholarship from Fundación Caja de Madrid, 1997-1999.

Postdoctoral Fellowship, University of Copenhagen, 1999-2000.

Research Fellowship, Ramón y Cajal, Alicante University, 2001-2006.

RESEARCH EXPERIENCE

Research Assistant, Universidad Carlos III de Madrid, (1993-1994).

Research Assistant, Bank of Spain, Summer 1995.

Research Assistant to Professors M.Arellano, E.Sentana and L.P.Hansen, January (1998)-July (1998).

Research Fellow, University of Copenhagen, 1999-2000.

OTHER PROFESSIONAL EXPERIENCE

Member of the Luxembourg group of Remittances 2006-2008.

Member of the Group for Improvement of the Information and Procedures of the Central Banks in the Remittance Area, Center for Latin American Monetary Studies (CEMLA), since 2006.

TEACHING EXPERIENCE

Microeconometrics, T.A. to Prof M.Arellano, Autumn 1998.

Free seminar on Panel Data Methods, University of Copenhagen, February -June 2000.

Ph.D. Course on Statistics, Alicante University, October-February 2001, October-February 2002.

Undergraduate course on Statistics, Alicante University, February-June 2001, February-June 2002, February-June 2003.

Seminar on Panel Data Methods, Instituto Interuniversitario de Economía Internacional, Alicante University, Autumn 2001.

Seminar on Panel Data Methods, Centra, Málaga August 2003.

Ph.D. Course on Microeconometrics, Alicante University, October-December 2002, October-December 2003, October-December 2004.

PUBLICATIONS AND WORKING PAPERS

"The Time Series and Cross-Section Asymptotics of Dynamic Panel Data Estimators" (with M.Arellano). *Econometrica*, Vol 71, 2003, 1121-1159.

"Dynamics and Seasonality in Quarterly Panel Data: An Analysis of Earnings Mobility in Spain". *Journal of Business and Economic Statistics*, Vol. 22, 2004, 443-456.

"Estimation of a Continuous Spatio-Temporal Population model" (with P.Mossay), *Journal of Geographical Systems*, Vol 15, 2005.

"Modelling Income Processes with Lots of Heterogeneity", (with M.Browning and M.Ejrnaes). *Review of Economic Studies*, Vol 77,2010, 1353-1381.

"Robust estimation of Dynamic Panel data models" (with M.Arellano). *CEMFI Working Paper* 0421, 2005.

"Workers remittances in the Spanish Balance of Payments" (with M.García y P.Tello), *Economic Bulletin*, Bank of Spain, July 2006.

"A new procedure for estimation of Tourism revenues in the Spanish Balance of Payments" (with M.Camacho, G.Pérez-Quirós y P. Tello), *Economic Bulletin*, Bank of Spain, April 2007.

"Un análisis de los determinantes del gasto en turismo no residente en España" (with C.García y E.Gordo), *Economic Bulletin*, Bank of Spain, June 2007.

"Un análisis de los determinantes del gasto en turismo de los residentes en España" (with C.García y P. Tello), *Economic Bulletin*, Bank of Spain, Febrero 2009.

Collaboration in the compilation of the publication: *International Transactions in Remittances: Guide for Compilers and Users*, IMF, 2009.

SEMINARS AND CONFERENCES

- 1) University College of London, London, February 1999.
- 2) Alicante University, March 1999.
- 3) University of Copenhagen, September 1999.
- 4) University of Aarhus, February 2000.
- 5) Alicante University, October 2002.
- 6) Centro de Estudios Andaluces (Centra), February 2003.
- 7) Universidad Nacional de Educación a distancia, December 2003.
- 8) Universidad Carlos III de Madrid, Microeconometrics Workshop, December 2003.
- 9) III Seminario Anual del Programa: "Mejoramiento de la Información y Procedimientos de Bancos Centrales en el Área de Remesas", Center for Latin American Monetary Studies (CEMLA), Santo Domingo 2007.
- 10) IV Seminario Anual del Programa: "Mejoramiento de la Información y Procedimientos de Bancos Centrales en el Área de Remesas", Center for Latin American Monetary Studies (CEMLA), La Paz 2008.
- 11) V Seminario Anual del Programa: "Mejoramiento de la Información y Procedimientos de Bancos Centrales en el Área de Remesas", Center for Latin American Monetary Studies (CEMLA), Ciudad de Guatemala 2009.
- 12) VI Seminario Anual del Programa: "Mejoramiento de la Información y Procedimientos de Bancos Centrales en el Área de Remesas", Center for Latin American Monetary Studies (CEMLA), Madrid 2010.

OTHER ACTIVITIES

Referee for the Journals: *Investigaciones Económicas*, *Annales d'Économie et de Statistique*, *European Economic Review*, *Journal of Econometrics*, *Journal of Public Economics*, *Journal of Business and Economic Statistics* and *Journal of Applied Econometrics*.

Supervisor of master thesis Q.E.D program, University of Alicante. Author:

José María Millán. Title: "Some empirical aspects of self-employment in Spain during the nineties".