

MARCELO J. MOREIRA

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EDUCATION

- 2002: Ph.D. in Economics, University of California at Berkeley (UC Berkeley)
Thesis Title: “Tests with Correct Size in the Simultaneous Equations Models”
1999: M.A. in Statistics, University of California at Berkeley (UC Berkeley)

ACADEMIC POSITIONS

- 2008-present: Professor, Department of Economics, Columbia University
2008-present: Affiliated Professor, Escola de Pos-Graduacao em Economia, FGV/EPGE
2006-2008: Associate Professor, Department of Economics, Harvard University
2002-2006: Assistant Professor, Department of Economics, Harvard University

OTHER POSITIONS

- 2007-present: Associate Editor, Econometrics Journal
2003-present: Research Fellow, National Bureau of Economic Research (NBER)

VISITING POSITIONS

- 2003-2008: Visiting Professor, Fundação Getúlio Vargas (FGV/EPGE)
2006: Visiting Professor, Department of Economics, Yale University
2005: Short-Term Visitor, University of California at San Diego (UCSD)
2005: Short-Term Visitor, Université de Montréal
2002: Short-Term Visitor, Pontifícia Universidade Católica (PUC-RIO)

FELLOWSHIPS, GRANTS, AND HONORS

- 2008-2010: National Science Foundation Grant: “Testing With Weakly Identified Parameters and Estimation With Large Number of Instruments”
2006-2008: Alfred P. Sloan Research Fellow
2007: Andrew E. Furer Fellow, Department of Economics, Harvard University
2004-2007: National Science Foundation Grant SES-0418268: “Inference in Models with Weakly-Identified Parameters or Nearly-Integrated Variables”
2002: Review of Economic Studies European Tour (invited)

ACADEMIC ACTIVITIES

Peer Reviewer: Computational Statistics and Data Analysis, Econometric Reviews, Econometric Theory, Econometrica, Econometrics Journal, Economic Journal, Economic Journal, Economic Letters, International Economic Review, Journal of the American Statistical Association, Journal of Applied Econometrics, Journal of Business and Economic Statistics, Journal of Econometrics, Journal of Multivariate Analysis, National Science Foundation, Quarterly Journal of Economics, Review of Economics and Statistics, and Review of Economic Studies

Member: American Economic Association, Econometric Society, and Institute of Mathematical Statistics

COURSES TAUGHT

1. Microeconometrics, Ph.D. Program, Columbia University, 2009.
2. Introductory Econometrics, M.A. Program, FGV/EPGE, 2008-2009.
3. Microeconometrics, Ph.D. Program, FGV/EPGE, 2008-2009.
4. Applied Econometrics (Econ 980i), B.A. program, Harvard University, 2007
5. Introductory Probability and Statistics for Economists (Econ 2110), Ph.D. Program, Harvard University, 2003-2005, 2007
6. Econometrics V (Econ 554b), Ph.D. Program, Yale University, 2006
7. Advanced Topics in Microeconometrics (Econ 2141), Ph.D. Program, Harvard University, 2003-2005

SUPERVISION

2007: Jose Miguel Torres, Ph.D. Harvard
Anna Mikusheva, Ph.D. Harvard

2003: Charmaine Lee (advisor), B.A. Harvard

PRESENTATIONS IN CONFERENCES

2008: Latin American Econometric Society (LAMES) Conference and Forecasting in Rio
2006: CIREQ Time Series Conference and Econometrics in Rio
2005: Conference of Econometrics and Mathematical Economics (CEME) and Simulation Based and Finite Sample Inference in Finance (SBFSIF)
2004: American Economic Association Meetings in San Diego and Semiparametrics in Rio
2003: NSF Weak Instrument Conference

INVITED SEMINARS

2009: Cambridge, CIREQ, ECARES, LSE, Penn, UCL, and Tilburg
2007: Chicago GSB, Columbia, FGV/EPGE, IPEA, MIT, NYU, and PUC-RIO

- 2006: Boston University, Brown, Caltech, Columbia, Harvard-MIT, Rutgers, Toronto, UCLA, UCR, and Yale
- 2005: Cornell, Harvard-MIT, Montreal, Rice, UCSD, Texas A&M, and Texas Austin
- 2004: Boston College, Boston University, Harvard-MIT, Maryland, Michigan, Michigan State, North Carolina State, Queen's, University of Western Ontario, and Yale (statistics)
- 2003: Amsterdam, Federal Reserve Board, Harvard, Montreal, Penn, Rotterdam, and Tilburg
- 2002: Brown, Chicago, Harvard, Northwestern, Pittsburgh, PUC-RIO, Princeton, UC Berkeley, UCSD, UCLA, University College London, and Yale

PUBLISHED AND FORTHCOMING PAPERS

1. A Conditional Likelihood Ratio Test for Structural Models. July 2003, *Econometrica*, 71 (4), 1027-1048.
2. Implementing Tests with Correct Size in the Simultaneous Equations Model, with Brian Poi. January 2003, *Stata Journal*, 3 (1), 57-70.
3. On the Validity of Econometric Techniques With Weak Instruments: Inference on Returns to Education Using Compulsory School Attendance Laws, with Luiz M. Cruz. Spring 2005, *Journal of Human Resources*, 40(2), 393-410.
4. Optimal Inference in Regression Models with Nearly Integrated Regressors, with Michael Jansson. May 2006, *Econometrica*, 74(3), 681-715.
5. Optimal Two-Sided Invariant Similar Tests for Instrumental Variables Regression, with Donald W.K. Andrews and James H. Stock. May 2006, *Econometrica*, 74(3), 715-752.
6. Performance of Conditional Wald Tests in IV Regression with Weak Instruments, with Donald W.K. Andrews and James H. Stock. July 2007, *Journal of Econometrics*, 139(1), 116-132.
7. Efficient Two-Sided Nonsimilar Invariant Tests in IV Regression with Weak Instruments, with Donald W.K. Andrews and James H. Stock. October 2008, *Journal of Econometrics*, 146(2), 241-254.
8. Decision Theory Applied to a Linear Panel Data Model, with Gary Chamberlain. January 2009, *Econometrica*, 77(1), 107-133.
9. Bootstrap Validity for the Score Test When Instruments May Be Weak, with Jack R. Porter and Gustavo A. Suarez. April 2009, *Journal of Econometrics*, 149(1), 52-64.
10. Tests with Correct Size when Instruments Can Be Arbitrarily Weak. October 2009, *Journal of Econometrics*, 152(2), 131-140.
11. A Maximum Likelihood Method for the Incidental Parameter Problem. December 2009, *The Annals of Statistics*, 37(6A), 3660-3696.

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