LAURA MAYORAL

CONTACT INFORMATION

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Citizenship : Spanish

EDUCATION

Ph.D in Economics, Universidad Carlos III de Madrid, October 2000.

Bachelor in Economics and Business, June 1995, Universidad de Valladolid.

FIELDS OF INTEREST

Econometrics, applied econometrics, analysis of conflict and social polarization, development economics.

ACADEMIC EMPLOYMENT

From September 2006: Researcher, Institute for Economic Analysis, (Spanish National Research Council).

September 2002-September 2006: Assistant Professor, Dept. of Economics, Universitat Pompeu Fabra. ('Ramón y Cajal' fellow).

2000-2002: Assistant Professor, Dept. of Economics, Universitad Autonoma de Barcelona.

PUBLICATIONS

"A Fractional Dickey-Fuller Test for unit roots". *Econometrica, nº 70, vol 5., 2002. (with J. Dolado y J. Gonzalo).*

"Long Memory in Spanish Political Poll Data", *Journal of Applied Econometrics,* Vol. 18, No. 2, pp. 137-155. 2003. (*with J. Dolado y J. Gonzalo).*

"The Persistence of Inflation in Industrial Countries", 2006, (with Lola Gadea). *The International Journal of Central Banking*m, nº 4.

"Further evidence on the uncertain (fractional?) unit root in real GNP", 2006. *Oxford Bulletin of Economics and Statistics, Vol 68, 1, p. 901-920.*

"A new Minimum Distance estimator for ARFIMA processes", 2007. *Econometrics Journal*, 10,1.

"Aggregation is not the solution: the PPP puzzle strikes back", 2009 (with L. Gadea). *Journal of Applied Econometrics 24, 875-894.*

"Wald Tests if I(1) against I(d) alternatives: some new properties and an extension to processes with trending components", 2008 (with J. Dolado and J. Gonzalo). *Studies in Nonlinear Dynamics and Econometrics*, 12.

"An overview of new results on simple Wald Tests for Fractional Roots", 2007 (with J. Dolado and J. Gonzalo). Fetschift volume for David F. Hendry, 2009.

"Testing for Fractional integration versus short memory with trends and structural breaks", (2010), forthcoming in *The Oxford Bulletin of Economics and Statistics.tudies in Nonlinear Dynamics and Econometrics*, 12.

"Aggregate real exchange rate persistence through the lens of sectoral data", with L. Gadea. Revised and resubmit, Forthcoming *Journal of Monetary Economics.*

WORKING PAPERS

"Ethnicity and Conflict: An empirical Study", 2010, with Joan Esteban and Debraj Ray. Revised and Resubmit, *American Economic Review*.

"Heterogeneous dynamics, aggregation and the persistence of economic shocks", 2008. Submitted. Revised and Resubmit, *International Economic Review*.

"Measuring the PPP puzzle under sectoral heterogeneity with aggregate data", 2007, (with L. Gadea). Submitted.

"What is What?: A Simple Time-Domain Test of Long-memory vs. Structural Breaks", 2007 (with J. Dolado and J. Gonzalo) . Mimeo.

CONFERENCE PRESENTATIONS AND SEMINARS

"A Fractional Dickey-Fuller Test"
- ESSEM, Santiago de Compostela, Septiembre 1999.
- Cowles Foundation Econometrics Conference, Yale University, Octubre 1999.
- (EC)2, Universidad Carlos III de Madrid, December 1999.

"A New Minimum Distance Estimation of ARFIMA Processes"
- Cowles Foundation Seminar, Yale University, Octubre 1999.
- Econometric Society European Meetings, Lausanne, Agosto 2001.

Asset Meeting, Crete, Octuber 2001.

"On the role of deterministic components in the Fractional Dickey Fuller Test",
Econometric Society Winter Meetings, Berlín, Enero 2002.
Jamboree Meeting, Toulouse, January 2002.
Econometric Society Summer Meetings, Venecia, Agosto, 2002.
Simposio de Análisis Económico, Salamanca, Diciembre 2002
Econometric Methods for the Modelling of Nonstationary data, policy analysis, and Forecasting, Annual Meeting, September 19-21, Varese, Italy.
Universidad de Toulouse, invited seminar, February 2003.

"Further evidence on the uncertain (fractional?) unit root in real GNP",
ESEM 2004, Madrid.
Invited seminars: ITAM, (México), Dept. of Econometrics, UB.

"Is the observed persistence spurious or real?",
Frontiers in Time series Análisis, Olbia, 2005.
Semiparametrics in Rio, Julio 2004, Rio de Janeiro (Brasil).
Invited seminars: London School of Economics (2005) and CORE (2005).

"What is What?: A Simple Time-Domain Test of Long-memory vs. Structural Breaks",
World Meetings of the Econometric Society, Londres 2005.

"The persistence of inflation in OECD countries",
Far eastern meeting of the Econometric Society, Beijing, July 2006

"Arbitrage is not enough: the relation between PPP and output per capita convergence",
10th International conference on Macroeconomic Analysis and International Finance, Crete, May 2006
Summer Meetings of the Econometric Society. Vienna, August 2006.

"The law of conservation of persistence."
Invited seminars, 2007: CEMFI, University of Glasgow, University of Southampton, University Pompeu Fabra, IAE.
Invited seminars, 2008: Harvard University, MIT.
Summer Meetings of the Econometric Society. Milan, August 2008

"Testing for Fractional integration versus short memory with trends and structural breaks",
12th International conference on Macroeconomic Analysis and International Finance, Crete, May 2008.

"Heterogeneous dynamics, aggregation and the persistente of economics shocks",
Invited seminar, Tinbergen Institute, June 2010.

"Aggregate real exchange rate persistence through the lens of sectoral data",
Invited seminar, Paris School of Economics, March 2010.
Microeconomic Sources of Real Exchange Rates, Valderbilt University (Nashville, USA).
Workshop It-1 in Time Series Econometrics, Universidad de Zaragoza, April 2010 (Invited speaker).

"Conflict and distibution: an empirical study",
Political Economy and Development Seminar. Paris School of Economics, June 2-5, 2010.
Invited seminar, Institute for Economic Analysis.

ACADEMIC VISITS

Paris School of Economics, Spring 2009.

Harvard University, (Cambridge, USA), Spring 2008.

New York University, (New York, USA), Fall 2003.

CREST, (Paris, France): Spring 2002.

Yale University, (New Heaven, USA), Fall 1999.

REFEREEING

Econometrica, Journal of Econometrics, Journal of the American Statistical Association, Review of Economic Studies, Review of Economics and Statistics, Journal of Applied Econometrics, Econometric Theory, Econometrics Journal, Annales d'Economie et Statistique, Spanish Economic Review, Revista de Economía Aplicada, Investigaciones Económicas, Macroeconomic dynamics, Oxford Bulletin of Economics and Statistics.

Project evaluation for the National Science Foundation (US) and ANEP

SCHOLARSHIPS AND HONOURS

Fundación Ramón Areces, 2007-2009.
Ramón y Cajal Fellowship, 2003-2007.
FPI fellowship, 1996-2000.
Premio Extraordinario de Tesis Doctoral, Universidad Carlos III de Madrid.

TEACHING EXPERIENCE

Undergraduate level: Probability, Statistics, Data Analysis. Universidad Pompeu Fabra.

Graduate level: Time series Analysis (IDEA, Universitat Autonoma de Barcelona), Econometrics (Msc in Macroeconomic Policy, Barcelona GSE), Introduction to time series (Graduate Programme Analyse et Politique Économiques, Paris School of Economics).

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