

## Walter Sosa-Escudero

Associate Professor. Universidad de San Andrés, Argentina.  
Principal Researcher, National Scientific and Technical Research Council (CONICET).  
Professor of Econometrics, National University of La Plata.

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**Short bio:** PhD in Economics (University of Illinois at Urbana-Champaign), Lic. en Economía (UBA) is an economist specialized in econometrics, statistics with applications to social issues. His research work is published in the leading international journals like *Journal of Econometrics*, *Journal of Economic Inequality* or *Econometric Theory*. He is a full time professor at Universidad de San Andrés, where he has served as department chairman. He is a full professor of econometrics at Universidad Nacional de La Plata (part time) and guest researcher at Centro de Estudios Distributivos, Laborales y Sociales (CEDLAS). Has visited regularly the economics department of the University of Illinois, teaching graduate and undergraduate econometrics. He actively participates in scientific writing and lecturing. Has been a guest speaker at TEDXRioDeLaPlata y and the author of *Que es (y que no es) la Estadística* (Siglo XXI, Colección Ciencia Que Ladra) and writes frequently for the main Argentine newspapers (La Nación y Clarín, among others) on the role of statistics in public life. Has received important awards including the Konex, Fulvio Pagani/ARCOR, Bernardo Houssay (Young researcher), and the EGSO as the best core professor at the PhD in economics at the University of Illinois, and has been selected by the BGH Foundation as one of the 100 Argentine innovators. He has served as president of the Argentine Association of Economists (AAEP) and is a Principal Researcher at CONICET.

### Education

University of Illinois at Urbana-Champaign, PhD (1998) and MSc (1995) in Economics.  
Instituto Torcuato Di Tella, Argentina, Graduate Program in Economics, 1991.  
Universidad de Buenos Aires, Argentina, Licenciado en Economía, 1988.

### Nationality and languages

Born and resident of Argentina. Proficient in Spanish (native) and English

### Interests

Applied econometrics. Econometric theory. Income distribution and poverty. Econometric analysis of household surveys.

### Recent professional activities

*University of San Andres* (August 1997-present): Full-time Associate Professor (2004-present), Director of undergraduate studies (Jan 2010-present), Director of the Department of Economics (January 2007-December 2010), Full time Assistant Professor (1998-2002), Director of the Master in Economics (July 2002 – December 2006), Visiting Professor (March 1999 - June 2002). Assistant Professor (August 1997 - December 1998).

*National Scientific and Technical Research Council (CONICET)*: Principal researcher (since 2016).  
Incorporated in 2009 by open competition as independent researcher.

*National University of La Plata* (August 1997-present): Profesor Titular de Econometría (part time), Full time professor and researcher and Director of the Doctoral Program in Economics (1998-2002).  
Invited researcher at the Centro de Estudios Distributivos, Laborales y Sociales (CEDLAS).

*University of Illinois at Urbana-Champaign*: Visiting Associate Professor (2014, 2012, 2009) and Visiting Assistant Professor (2002). Taught courses in econometrics at the PhD, masters and undergraduate levels.

Has served as *consultant* for Fundación de Investigaciones Economicas Latinoamericanas (FIEL), the World Bank, the InterAmerican Development Bank, the National Agency for Scientific and Technology Research, Philip Morris International, the Argentine Chamber of Tobacco, among others.

Has taught *courses and workshops* in applied econometrics, statistics, labor economics, poverty and income distribution, and economics of regulation to undergraduate and graduate students, public officers, and executives at the universities mentioned above and as invited professor at: Universidad de Brasilia, Universidad Católica de Brasilia, Universidad Di Tella, Universidad Nacional de Cordoba, Ministry of Economy of Argentina, Telecom Argentina, Scotiabank Quilmes, the National Agency of Social Expenditure, the Central Banks of Argentina, Paraguay, Chile and Bolivia and InterAmerican Development Bank (Washington, DC), among others.

**Presentations at professional meetings:** Has presented papers at the Universities of La Plata, San Andrés, Di Tella, CEMA, Brasilia, Católica de Brasilia, the Central Bank of the Argentine Republic, the Midwest Econometric Group (University of Wisconsin at Madison, USA), the 8th International Conference on Panel Data (Goteborg, Sweden), the Joint Econometrics-Applied Economics Seminar (University of Illinois at Urbana-Champaign, USA), the International Conference on Economic Applications of Quantile Regression (University of Mannheim, Germany), the World Congress of the Econometric Society (Seattle, USA), several meetings of the Latin American and Caribbean Economic Association (Santiago, Bogota, Puebla, Mexico City), the Latin American Meeting of the Econometric Society (Cancun, México), the XXVI Meeting of the Brazilian Econometric Society, the New York Econometrics Conference (Ithaca, NY and Syracuse, NY), the Frontiers in Poverty Analysis conference (WIDER, Helsinki), the ELSNIT Conference (Kiel, Germany), and the Annual Meetings of the Argentine Association of Political Economy (Santiago del Estero, Bahia Blanca, Rosario, Buenos Aires and Mendoza), among others.

### **Published work**

A New Robust and Most Powerful Test in the Presence of Local Misspecification, 2016, with Anil Bera and Gabriel Montes Rojas, Communications in Statistics: Theory and Methods, in press.

Tests for Normality in Linear Panel Data Models, with Gabriel Montes Rojas, Javier Alejo and Antonio Galvao, 2015, Stata Journal, 15, Number 3, pp. 822–832.

Deprivation and the Dimensionality of Welfare: A Variable-Selection Cluster-Analysis Approach, 2015, with German Caruso and Marcela Svarc. Review of Income and Wealth, 61, 4, pp. 702-722

El Lado Oscuro de la Econometria, 2015, Ed. Temas, Buenos Aires.

Robust tests for time-invariant individual heterogeneity vs. dynamic data dependence, with Federico Zincenko and Gabriel Montes Rojas, 2014, Empirical Economics, 47, 4, 1365-1387.

The distributive effects of education: an unconditional quantile regression approach, 2014, con Javier Alejo and Florencia Gabrielli, Revista de Análisis Económico, 21, 1, 53-76.

Que es (y que no es) la Estadística, 2014, Siglo XXI Editores, Buenos Aires.

Testing for Heteroskedasticity in Fixed Effects Models, 2014, with Ted Juhl, Journal of Econometrics, 178, 484-494.

Testing for skewness and kurtosis in the one-way error components model, with Antonio Galvao, Gabriel Montes-Rojas and Liam Wang. 2013, Journal of Multivariate Analysis, 122, 35–52

Testing for Persistence in the Error Component Model: A One-Sided Approach, Communications in Statistics - Theory and Methods, 42:14, 2601-2616, 2013.

- Poverty and the dimensionality of welfare, 2013, with German Caruso y Marcela Svarc, chapter 3 in Betti, G y Lemmi, A. (eds), Poverty and Social Exclusion: New Methods of Analysis, Routledge, New York.
- Multidimensional Poverty in Latin America and the Caribbean: New Evidence from the Gallup World Poll, 2013, with Leonardo Gasparini, Mariana Marchionni and Sergio Olivieri, Journal of Economic Inequality, 11, 195–214.
- Pobreza y Desigualdad en América Latina. Conceptos y Herramientas Analíticas, 2013, with Leonardo Gasparini and Martin Cicowiez. Editorial Temas, Buenos Aires.
- Sources of Income Persistence: Evidence from Rural El Salvador, 2011, with Omar Arias and Mariana Marchionni, Journal of Income Distribution, 20(1), 3-28 (lead article).
- Robust test for heteroskedasticity in the error components model, 2011, with Gabriel Montes Rojas, Journal of Econometrics, 160, 300–310.
- Cuestiones Metodológicas en una Investigación sobre la Pobreza Multidimensional en America Latina, 2011, Cap. 7 en Wainerman, C. y Sautu, R. (compiladoras), La Trastienda de la Investigación, Ed. Manantial, Buenos Aires.
- I Can Hear the Grass Grow: The Anatomy of Distributive Changes in Argentina, 2011, with Sergio Petralia, in Baer, W. (ed), Comparative Growth and Development: Brazil and Argentina, Edward Elgar Publishers.
- Sources of Income Persistence: Evidence from Rural El Salvador, 2011, with Omar Arias and Mariana Marchionni, Journal of Income Distribution, vol. 20(1), 3-28, lead article.
- General Specification Testing under Local Misspecification, 2010, with Anil Bera and Gabriel Montes Rojas, Econometric Theory, 26(6), 1838 -1845, November 2010.
- Objective and Subjective Deprivation, con Leonardo Gasparini, Mariana Marchionni y Sergio Olivieri, 2009, in Graham, C. y Lora, E. (eds.), Paradox and Perception: Measuring Quality of Life in Latin America, Brookings Institution Press, Washington.
- The Effects of Individual Characteristics on the Distribution of College Performances, 2009, with Paula Giovagnoli and Alberto Porto, Economica, Vol LV, 99-130.
- Testing under local misspecification and artificial regressions, 2009, with Anil Bera and Gabriel Montes Rojas, Economics Letters, 104, 66-68.
- Public University Students' Performance in Argentina, 2008, with Laura Ripani, Luciano Di Gresia, Maria.V. Fazio, and Alberto Porto, Well-Being and Social Policy, 3, 67-100
- Tests for Unbalanced Error Component Models Under Local Misspecification, 2008, with Anil Bera, Stata Journal, 8, 68-78.
- La Incidencia Distributiva del Acceso, Gasto y Consumo de los Servicios Públicos, con Mariana Marchionni y Javier Alejo, en Navajas, F., 2008, Tarifa Social en los Sectores de Infraestructura de Argentina, Grupo Editorial TEMAS para FIEL, Buenos Aires.
- Efectos Distributivos de Esquema Alternativos de Tarifas Sociales: Una exploración cuantitativa, con Mariana Marchionni y Javier Alejo, en Navajas, F., 2008, Tarifa Social en los Sectores de Infraestructura de Argentina, Grupo Editorial TEMAS para FIEL, Buenos Aires.
- Econometría de Micro Datos: Evolución y Perspectivas, 2007, in Navarro, A. (editor), Medio Siglo de Economía, Temas Grupo Editorial, Buenos Aires.
- Perspectivas y Avances Recientes en Regresión por Cuantiles, in Marchionni, M. (ed.), Ahumada, H., Jorrot, J., Navarro, M. and Sosa Escudero, W., Progresos en Econometría, 2005, Temas Grupo Editorial, Buenos Aires.
- Implicit Rents and Income Distribution. Estimates for Greater Buenos Aires, 2004, con Leonardo Gasparini, UNLP, Journal of Income Distribution, 12, 1-2, Spring-Summer, 2004.
- Persistence and Regional Disparities in Unemployment: Argentina 1980-1981, 2005, with Sebastian Galiani, Carlos Lamarche and Alberto Porto, Regional Science and Urban Economics, 35, 375-394.

- Rendimiento y productividad de los estudiantes. El caso de las universidades públicas argentinas, with L. DiGresia, M. V. Fazio, A. Porto and L. Ripani, en Porto, A. (editor), 2005, Economía de la Educación Universitaria: Argentina-Brasi-Perú, pp. 19-125.
- Explaining and Predicting Bank Failure in Argentina, 2004, with Marcelo Dabos, Revista de Análisis Económico, 19, 31-49.
- A characterization of inequality changes in Argentina through microeconomic decompositions, with Leonardo Gasparini y Mariana Marchionni, in Bourguignon, F., Lustig, N and Ferreira, F. (eds.), 2004, The Microeconomics of Income Distribution Dynamics, pp. 47-82. Oxford University Press and World Bank Publications, Washington DC.
- The effect of bank relationships on credit for firms in Argentina, in Galindo, A. and Schiantarelli, F. (eds.), 2003, Credit Constraints and Investment in Latin America, Inter-American Development Bank Publications, Washington DC.
- Specification Tests for Linear Panel Data Models, 2001, with Anil Bera, Stata Technical Bulletin, 61, pp. 18-21.
- Distribución del Ingreso en la Argentina: Perspectivas y Efectos sobre el Bienestar, 2001, Fulvio S. Pagani Award, 2001, with Leonardo Gasparini and Mariana Marchionni, Fundación Arcor.
- Assesing Aggregate Welfare: Growth and Inequality in Argentina, 2001, with Leonardo Gasparini, Cuadernos de Economía/Latin American Journal of Economics, 38, No. 113, pp. 49-71.
- Tests for the error-component model in the presence of local misspecification, 2001, with Anil Bera and Mann Yoon, Journal of Econometrics, 101, pp. 1-23. Reprinted in Recent Developments in the Econometrics of Panel Data, Baltagi, B. (editor), 2002, Edward Elgar Publishing.
- Individual Heterogeneity In The Returns To Schooling: Instrumental Variables Quantile Regression Using Twins Data, 2001, with Omar Arias and Kevin Hallock, Empirical Economics, 26, 1, pp. 7-40., reprinted in Fitzenberger, B., Koenker, R. and Machado, J. (eds.), 2001, Economic Applications of Quantile Regression, pp. 7-40, Springer, New York.
- A Note on the Statistical Significance of Changes in Inequality Measures, 2000, with Leonardo Gasparini, Económica, XLVI, 1, pp. 111-122.
- La Economía Oculta en la Argentina: Evidencia Basada en Encuestas de Gasto, 2000, with Verónica Alaimo, in FIEL, La Economía Oculta en la Argentina, pp. 57-79.
- Impacto Distributivo del Impuesto Inflacionario, 1999, with Alfredo Canavese and Facundo Alvaredo, in FIEL, La Distribución del Ingreso en la Argentina, pp. 265-290.
- Testing for unit-roots and trend-breaks in Argentine real GDP, 1997, Económica, XLIII, No. 1-2, pp. 123-142, La Plata.
- Efectos distributivos del financiamiento inflacionario, with H. Ahumada, A. Canavese and P. Sanguinetti., 1993, Economía Mexicana, vol. II, 2, jul.-dic., México.

#### **Articles under review and in progress**

- What to cluster over? Tests for selecting the appropriate level of clustering in nested serially correlated structures, with Javier Alejo and Gabriel Montes Rojas.
- Tracking the evolution of the middle class in Argentina: 1991-2012, with Maria Edo.
- Efficient GMM Tests for Individual Effects and State Dependence in Dynamic Panels, with Gabriel Montes Rojas and Federico Zinchenko.
- Multidimensional middle class, with Maria Edo and Marcela Svarc.

#### **Honors, awards, scholarships and highlights**

- **Premio Konex 2016**, en la categoría Analisis Económico Aplicado, a las 100 personalidades más destacadas de la última década de las humanidades argentinas (2006-2015).

- Fundador y moderador de **Econometria Avanzada**, grupo abierto de discusión en Facebook. Con mas de 13.500 miembros, el mayor del mundo en el tema.

Konex Award, 2016, as one of the 100 leading figures in the argentinean humanities (2006-2015).

Founder of **Econometria Avanzada**, open forum group in econometrics in Facebook, largest in the world on the subject (more than 15.000 members)

Speaker at TEDxRioDeLaPlata, Buenos Aires, September 2014.

Elected as one of the “100 argentine innovators”, BGH Argentina. Profiled in the book “BGH: 100 Años de Innovación”.

President of the Argentine Association of Economists (Asociacion Argentina de Economia Política), for the period 2012-2014.

EGSO Award for Excellence in Teaching, Department of Economics, University of Illinois at Urbana-Champaign, for his performacne in the “core” Economics PhD course, May 2010, May 2012 and May 2014.

Included in the List of Teachers Ranked as Excellent by their Students”, for his courses “Introduction to Applied Econometrics” (undergraduate) and “Econometric Analysis” (PhD level), University of Illinois at Urbana-Champaign, June 2014, June 2012, June 2009 and September 2002

Bernardo Houssay Award, awarded by the Secretary of Science and Tecnology to the best young researcher in the fields of Economics, Business and Public Administration. May 2003.

Fulvio Pagani Award, ARCOR Foundation, for “Income Distribution in Argentina: Perspectives and Welfare Effects” (with Leonardo Gasparini and Mariana Marchionni), September 2001.

Harbeson Memorial Dissertation Fellowship, University of Illinois at Urbana-Champaign, College of Commerce and Business Administration, May 1997.

Langhoff Memorial Award, for outstanding performance in the PhD core sequence, University of Illinois at Urbana-Champaign, Department of Economics, May de 1995.

CONICET Doctoral Scholarship, to start the PhD in Economics, Consejo Nacional de Investigaciones Científicas y Técnicas, Argentina (CONICET), 1994-1995.

Has received grants and funding for research projects from the Agency for Scientific and Technological Promotion (Argentina), the World Bank, the InterAmerican Development Bank, Fundación de Investigaciones Economicas Latinoamericanas (FIEL), Consejo Federal de Inversiones, the National Agency of Social Expenditure Planning, and the Secretary of Industry, Commerce and Mining.

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