

## Luiz Renato Lima

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### EDUCATION

- Ph.D.*            *Dept. of Economics, Univ. of Illinois at Urbana-Champaign, 2003*  
*M.A.*            *EPGE, Fundação Getulio Vargas (1997) - Brazil*  
*B.A.*            *Dept. de Economia, UFPB, Campus-I (1995) – Brazil*

### PERSONAL

Marital Status: Married (two children)

Citizenship: Brazilian (US Permanent Resident – green card)

### RESEARCH INTERESTS

- Forecasting, Quantile Regression, Econometric Theory, Empirical Trade

### EMPLOYMENT

- Associate Professor –with tenure. Dept. of Economics, University of Tennessee at Knoxville (since August, 2013)
- Faculty affiliated with the Latin American and Caribbean studies program at UTK. (Since 2013)
- Assistant Professor, Dept. of Economics, University of Tennessee at Knoxville (2010-2013)
- Faculty affiliated with the Federal University of Paraiba, Brazil
- Visiting Assistant Professor , Dept. of Economics, University of Tennessee at Knoxville (2009 -2010)
- Visiting Assistant Professor, Dept. of Economics, University of Illinois at Urbana-Champaign (2007-2008)
- Assistant Professor of Economics at Getulio Vargas Foundation (2003- 2009)
- Lecturer (part time), Dept. Economics, Univ. of Illinois at Urbana-Champaign (2001- 2002 )
- Summer associate, Credit Suisse First Boston, New York, summer 2000.

### Teaching at UTK

1. International Economics (Econ 421) – Undergraduate Level
2. Elements of Forecasting (Econ 400) – Undergraduate Level
3. Time Series Econometrics – Graduate Level
4. International Finance – Graduate Level
5. Elements of Econometrics - II – Graduate Level.

### Student Supervision at UTK

1. Shukhrat Musinov (Ph.D candidate in Economics)
2. Fanning Meng (Ph.D. candidate in Economics)
3. Okila Elboeva (Ph.D candidate in Economics)

### AWARDS

1. “Hans J. Brems Award” for the best academic article, department of economics, University of Illinois at Urbana-Champaign, 2000.
2. CAPES scholarship for PhD studies
3. CNPQ research grant
4. Jorge Paulo Lehman scholarship

### Papers

- 1 “*Out-of-sample return predictability: a quantile combination approach* (with Fanning Meng). Forthcoming at the **Journal of Applied Econometrics**.
- 2 “*Stages of diversification in Africa*” (with Don Clark and Charles Sawyer). **Economics Letters**. Vol. 144, 68-70, 2016.
- 3 “*Migration and Regional Trade Agreement: a (new) Gravity Estimation*” (with Erik Figueiredo and Gianluca Orefice). **Review of International Economics**. Vol 24 (1), 2016.
- 4 “*The Effect of the Euro on the Bilateral Trade Distribution.*” (with Georg Schaur and Erik Figueiredo). **Empirical Economics**, Vol. 50 (1), 2016.
- 5 “*Child Labor and the Wealth Paradox: the role of altruistic parents*” (with Marianne Wanamaker and Shirley Mesquita). **Economics Letters**. Vol. 130, 2015.
- 6 “*An Analysis of the Border Effect in Brazil*” (with Erik Figueiredo, A. Loures and C. Oliveira). **Brazilian Review of Economics**, Vol. 68(4), 481-496, 2014.
- 7 “*Constructing Optimal Density Forecasts from Point Forecast Combinations*” (with Wagner Gaglianone). **Journal of Applied Econometrics**, Vol. 29(5), 736-757, 2014.
- 8 “*Estimation of Censored Quantile Regression for Panel Data with Fixed Effects*” (with Antonio Galvao and Carlos Lamarche). **Journal of the American Statistical Association (Theory and Methods)**, Vol. 108, 1075-1089, 2013
- 9 “*A test for strict stationarity*” (with Breno Neri). In **Uncertainty Analysis in Econometrics with Applications**. (VanNam Huynh et al., Eds), Series Advances in Intelligent Systems and Computing, Springer-Verlag 17-30, 2013.
- 10 “*Constructing Density Forecasts from Quantile Regressions*” (with Wagner Gaglianone). **Journal of Money, Credit and Banking**, Vol. 44(8), 1589-1607, 2012
- 11 “*Evaluating Value-at-Risk Models via Quantile Regressions*” (with Oliver Linton, Wagner Gaglianone and Daniel Smith). **Journal of Business and Economic Statistics** , Vol. 29, pp.150-160, 2011.
- 12 “*Testing Unit Root Based on Partially Adaptive Estimation*” (with Zhijie Xiao). **Journal of Time Series Econometrics**. Vol. 2, Article 2, 2010.
- 13 “*Local Persistence and the PPP Hypothesis*” (with Soyoung Kim). **Journal of International Money and Finance**. Vol. 29, pp. 555-569, 2010
- 14 “*Is There Long Memory in Financial Time Series?*” (with Zhijie Xiao). **Applied Financial Economics**, Vol. 20, pp. 487-500, 2010.
- 15 “*Empirical Evidence on Convergence Across Brazilian States*” (with Hilton Notini and Fabio Gomes). **Brazilian Review of Economics**, Vol. 64, pp. 135-160, 2010
- 16 “*A Panel Data Approach to Economic Forecasting: the bias-corrected average forecast*” (with Joao V. Issler). **Journal of Econometrics**, Vol. 152, pp.153-164, 2009.
- 17 “*Nonparametric and Robust Methods in Econometrics*” (with Jack Porter, Marcelo Moreira, and Zhijie Xiao). **Journal of Econometrics**, Vol. 152, pp.79-80, 2009.
- 18 “*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.
- 19 “*Further Investigation of the Uncertain Trend in US DGP*” (with Jaime Filho). **Applied Economics**, Vol. 40, pp. 1207-1212, 2008.
- 20 “*Testing Covariance Stationarity*” (with Zhijie Xiao). **Econometric Reviews**. Vol.26, pp.643-667, 2007.
- 21 “*Comparing Value-at-Risk Methodologies*” (with Breno Neri). **Brazilian Review of Econometrics**, vol. 27, n. 1, pp. 1-25, May-2007.
- 22 “*Do Shocks Last Forever? Local Persistence in Economic Time Series*” (with Zhijie Xiao). **Journal of Macroeconomics**, vol. 29, pp. 103-122, 2007.
- 23 “*Omitted Asymmetric Persistence and Conditional Heteroskedasticity*” (with Breno Neri). **Economics Bulletin**. vol. 3, n.5, pp. 1-6, 2006.

## Papers (Cont..)

- 24 “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 “Impacto do PIS e da COFINS na inflação: Uma abordagem Econométrica Usando o Teste de Janela Variável” (with J. Issler, Rubens P. Cysne and Hilton Hostini). Published in Revista de Economia Aplicada.
- 2 “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.
- 3 “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.

## SERVICE

### Department service

- Macroeconomics prelim exam committee (2015-2016)
- journal list committee (2016)
- 2016 Program review committee (with Don Bruce and Marianne Wanamaker)

### University service (includes College)

- Coordinator of the Exchange Program between University of Tennessee and Federal University of Paraiba in Brazil (2015-2016)
- Ph.D. dissertation defense committee (2016, **Department of Finance**; student name: Syed Mainuddin Kamal; advisor: Dr. Phillip Daves)
- Ph.D proposal defense committee (2016, **Department of Manangement**; student name: Laura D`Oria; co-chairs: Dr. Annette Ranft and Dr. Rhonda Reger)

### Professional service

- Associate editor of *Economia* (<http://www.journals.elsevier.com/economia/>)

## OTHER SERVICES

1. Graduate Committee (2011-2013)
2. Macro Theory Exam Committee (2014-2015)
3. Macro Theory Exam Committee (2010-2012)
4. International Economics Exam Committee (2010-2012)
5. Undergraduate Committee (2010-2012)
6. Referee for Journal of Financial Econometrics, National Science Foundation, AStA Advances in Statistical Analysis, Journal of Business and Economic Statistics, Journal of Risk and Uncertainty, International Journal of Forecasting, Journal of Econometrics, Journal of Empirical Finance, Journal of Development Economics, Journal of Applied Econometrics, Annals of Finance, Journal of Mathematical Economics, Econometric Reviews, Computational and Data Analysis, Empirical Economics, The B.E. Journal of Macroeconomics, Journal of Development Studies Applied Economics, Brazilian Journal of Probability and Statistics, Economics Bulletin, Brazilian Review of Econometrics, Revista Brasileira de Economia, Pesquisa e Planejamento Econômico, Economia Aplicada.
7. Organizer of the Econometrics in Rio conference, July 2006.

## REFERENCES

1. Roger Koenker. Department of Economics, University of Illinois, Champaign, IL 61820.  
Email: [rkoenker@uiuc.edu](mailto:rkoenker@uiuc.edu), vox: 217-333-4558, url: [www.econ.uiuc.edu/~roger](http://www.econ.uiuc.edu/~roger), fax: 217-244-6678.
2. Zhijie Xiao. Department of Economics, Boston College Chestnut Hill, MA 02467 USA.  
e-mail: [xiaoz@bc.edu](mailto:xiaoz@bc.edu). tel: 617.552. 1709, fax: 617.552.2308.
3. Murillo Campelo. Lewis H. Durland Professor of Finance, Johnson School, Cornell University.  
Email: [campello@cornell.edu](mailto:campello@cornell.edu)