

LAURA MAYORAL

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CONTACT INFORMATION

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Citizenship : Spanish

CURRENT POSITION AND AFFILIATIONS

1. Scientific Researcher, Institute for Economic Analysis, (Spanish National Research Council), (2006--)

2. Research affiliate, Barcelona School of Economics

OTHER APPOINTMENTS

Visiting Professor, Dept. of Economics, University of Gothenburg (2014-2021)

Visiting Professor, INSEAD (2016, 2018, 2019, 2020)

Visiting Professor, NYU-AD (2013)

Visiting Professor, Paris School of Economics (2009)

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

Assistant Professor, Dept. of Economics, Universitat Autònoma de Barcelona (2000-2002)

EDUCATION

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

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

RESEARCH INTERESTS

Political Economy, applied econometrics, machine learning, development economics, analysis of conflict, econometrics.

PUBLICATIONS

“Introduction to the special issue in honor of Juan José Dolado”, with Evi Pappa. *SERIEs*, 2022.

“Groups in Conflict: Private and Public prizes” (2022) with Debraj Ray. *Journal of Development Economics* **154**.

“Group Inequality and the severity of civil conflict”, (2019), with John Huber. *Journal of Economic Growth*, Vol **24**. Leading article.

“Personal Liberties, Religiosity and Effort” (2019), with J. Esteban and G. Levy. *European Economic Review* **120**.

“A Politico-Economic Model of public expenditure and income taxation”, (2019) with J. Esteban. *Journal of the Spanish Economic Association*, <https://doi.org/10.1007/s13209-019-0198-4>

“Liberté, Egalité and...Religiosité” (2018), with Gilat Levy and Joan Esteban, *Journal of Public Economics* **164**, 241-253.

“Model selection, uncertainty and the PPP puzzle” (2015) with L. Gadea. *Oxford Economic Papers* 67, pp. 614-633.

“Heterogeneous dynamics, aggregation and the persistence of economic shocks”, (2013) *International Economic Review* 54, pp 1295-1307.

“Ethnicity and Conflict: Theory and Facts”, (2012) with J. Esteban and D. Ray. *Science* 336, 858 (2012).

“Ethnicity and Conflict: An empirical Study”, (2012). *American Economic Review* **102**, pp. 1302-42, (with J. Esteban and D. Ray).

“Testing for Fractional integration versus short memory with trends and structural breaks”, (2012), *The Oxford Bulletin of Economics and Statistics* **74**, 278–305.

“Aggregate real exchange rate persistence through the lens of sectoral data”, (2011) with L. Gadea. *Journal of Monetary Economics* **58**, 290-304.

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

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

“A new Minimum Distance estimator for ARFIMA processes”, (2007). *Econometrics Journal*, **10**, 1.

“A Fractional Dickey-Fuller Test for unit roots”, (2002). *Econometrica* **70**, 1963-2006, (with J. Dolado and J. Gonzalo).

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

“The Persistence of Inflation in Industrial Countries”, (2006). *The International Journal of Central Banking* **4**, (with Lola Gadea).

“Long Memory in Spanish Political Poll Data”, (2003). *Journal of Applied Econometrics* **18**, 137-155, (with J. Dolado y J. Gonzalo).

CHAPTERS IN BOOKS

“An overview of new results on simple Wald Tests for Fractional Roots”, (2007). *The methodology and practice of econometrics* (eds. J. Castle and N. Shepard)

“Religiosity and Economic Performance: the Role of Personal Liberties” in *Advances in the Economics of Religion*, Palgrave 2018.

WORKING PAPERS AND ONGOING WORK

“Floods, Droughts and Environmental Circumscription: the case of Ancient Egypt” (2023), with Ola Olsson (University of Gothenburg). Revise and Resubmit, *Journal of Economic Growth*.

“Mapping Spatial Economic Development in Africa” (2023), with John Huber (Columbia University)

“Using machine learning to estimate Poverty and Inequality” (2023), with John Huber (Columbia University).

“Social mobility, inequality and Polarization,” with Garance Genicot and Debraj Ray

“The long run effects of witch hunting in Europe”, with Joachim Voth (University of Zurich).

ACADEMIC VISITS

INSEAD (Singapore), visiting professor, January- February 2019 and January-February 2020.

INSEAD (Paris), visiting professor, April-May 2016; May-June 2018;

Dept. of Economics, University of Gothenburg, Spring 2015; June 2016; October 2017; October 2018; December 2019.

Einaudi Institute for Economics and Finance, July 2015

New York University (Abu Dhabi, UAE), Visiting professor, Spring 2013.

New York University (New York, USA), Visiting scholar, Fall 2012.

Paris School of Economics, Visiting professor, Spring 2009.

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

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

CREST, (Paris, France), Visiting scholar Spring 2002.

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

CONFERENCE PRESENTATIONS AND SEMINARS

“A Fractional Dickey-Fuller Test”

ESSEM, Santiago de Compostela, Septiembre 1999.

Cowles Foundation Econometrics Conference, Yale University, October 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, October 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 persistence of economic 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).

“Ethnicity and conflict: an empirical study”,

Political Economy and Development Seminar. Paris School of Economics, June 2-5, 2010.

Workshop on "The Political Economy of Development", Bangkok (Thailand), June 2011.

Keynote lecture, HICN workshop, “Bridging micro and macro approaches on civil wars and civil violence”, IAE (Barcelona), November 2011.

MOVE Workshop on Social Economics, Barcelona, April 2012.

Invited seminars: Institute for Economic Analysis (June, 2010), University of Cyprus (May 2011), Juan March and U. Carlos III (November, 2011).

“Ethnicity, inequality and conflict”,

Conflict and Rationality, Barcelona GSE Summer Forum, 10-11 June 2013, Barcelona.

Conflict: Theory and Evidence, Stockholm School of Economics, Stockholm, 8-9 June 2013.

“Multiple threats to conflict: size matters but not in the way you think”,

Economics of War, 17th ENSAI Economics Day, 17 December 2014, Rennes (France).

Conference on Political Economy of Conflict and Development, 22-24 January 2015, Villars sur Ollon (Switzerland).

Conference on The Political Economy of Social Conflict, 16-17 October 2015. Yale University, New Haven (USA)

Workshop on Conflict, Milan 4-5 2017

Invited Seminar, European University Institute (Florence, Italy), November 2017

Workshop on conflict, Oslo June 2017

Political Economy Conference, Venice 12-13 May 2018

“Liberty, Religiosity and Effort ”

Invited seminar, University of Gothenburg (2015)

Invited seminar, Universidad de Alicante (2015)

European Summer Meetings of the Econometric Society, Geneva, August 2016

Workshop on the Economics of Religion, Cambridge, 9-11 July 2017.

“Farming in a cage: Environmental Circumscription, appropriability and Early State Development: Evidence from Ancient Egypt”

Applied Economics Workshop, Sicily 19-23 July 2018

2018 Workshop in Political Economy & Political Science, Santiago de Chile, November 2018.

Invited Seminar, Bilbao February 2019

BGSE summer forum, June 2019, Barcelona (Spain)

Workshop “Power and Change”, June 2019, Oslo (Norway)

SCHOLARSHIPS AND HONOURS

Excellence in Refereeing Award 2018, *American Economic Review*
Barcelona GSE, “La Caixa” Foundation Research Grants on Socioeconomic Well-Being (2018)
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 (selected courses):

Probability, Statistics and Data Analysis, Econometrics. Universidad Autonoma (2000-2002), Universidad Pompeu Fabra (2002-2006) and New York University AD (2013).

Graduate level (selected courses):

Time series Analysis (IDEA, Universitat Autònoma de Barcelona), Econometrics (Msc in Macroeconomic Policy, Barcelona GSE), Introduction to time series (Graduate Programme Analyse et Politique Économiques, Paris School of Economics). Time Series, Summer school, Barcelona GSE (2013, 2014, 2015, 2016, 2017, 2018). Econometrics (IV estimation), Dept of Economics, University of Gothenburg (2015). Econometrics, INSEAD (Paris), 2016, 2018. Econometrics, INSEAD (Singapore), 2019, 2021. Advanced Econometrics, MRES (UPF and Barcelona GSE) 2021.

Professional courses:

Time Series and Applications. European Commission’s Directorate-General for Economic and Financial Affairs (DG ECFIN), November 2021.

SCIENTIFIC COMMITTEES

Simposio Análisis Económico 2013, 2012, 2011, 2014, 2015, 2016, 2017

EEA meetings, 2009

CONFERENCE ORGANIZATION

Complex data in the Study of Politics and Conflict, 18-19 November 2021.

Forecasting Political and Economic Crisis: Social Science Meets Machine Learning Prediction for Prevention, May 15-16 2017 (Barcelona)

Encore Network meeting, Barcelona 1st-2nd October, 2015.

Theoretical Research in Development Economics (ThReD), 26-27 June 2014, Barcelona

Understanding civil conflict, Barcelona GSE Forum, 18-19 June 2014, Barcelona.

Conflict and Rationality, Barcelona GSE Forum, 10-11 June 2013, Barcelona.

Concentration on conflict, IAE (Barcelona) June 2011, June 2013.

RESEARCH FUNDING (LAST 10 YEARS)

2020-2021: *"Political Economy of Social Conflict: Determinants and prevention"*, (ILINKA20244) CSIC (24000 euros). IP

2019-2021: *"Cultura, Refugiados y Estabilidad"*, Ministerio de Ciencia, Innovación y Universidades. (32000 euros). IP

2019-2021: *"Cultura, Refugiados y Estabilidad"*, Ministerio de Ciencia, Innovación y Universidades. (32000 euros). IP

2018-2020: Barcelona GSE, *"La Caixa" Foundation Research Grants on Socioeconomic Well-Being*. (20.000 euros). IP

2018-2020: *"Climate Change, political instability and state collapse over 5000 year: New data and future implications"*, Swedish Research Council. (340000 euros) Co-I.

2017-2019: *"Social and Political Conflict"*, Generalitat de Catalunya (32.330 €). Co-I

2015-2018 *"Culture and Social Conflict"*, Research Grant ECO2015-66883-P. Spanish Ministry of Science and Innovation. IP (25000 euros)

2014-2016 *"Social unrest, migration and inequality"*
Generalitat de Catalunya, (2014 SGR 1414). (14.400€). Co-I.

2012-2015: *"Social Polarization and conflict "*
Ministerio de Ciencia e Innovación, (ECO2011-25293)(148.225€). IP

2012-2014: *"Assessing the Risks of Civil Conflict"*
AXA Research Foundation (300.000€). Co-I.

2007-2009: "Individual heterogeneity, aggregation and persistence"
Fundación Ramón Areces (36000€). IP

2011-2012: "Conflicte Social i Polarització Econòmica, Ètnica i Religiosa"
RecerCaixa 2010, ACUP (74.000€). Co-I.

2006-2011: "Socioeconomic interactions"
Ministerio de Educación y Ciencia, (SEC2006-00369) (431.849€). Co-I

2009-2013 : "Conflicte, Cohesió Social i Polítiques Públiques"
Generalitat de Catalunya, Ajuts a Grups de Recerca Consolidats, (2009 SGR 1142)(52.000€). Co-I

REFEREEING AND PROJECT EVALUATION

Excellence in Refereeing Award 2018, American Economic Review

Referring for journals (selected): *Econometrica*, *American Economic Review*, *Quarterly Journal of Economics*, *Journal of Econometrics*, *Journal of the American Statistical Association*, *American Economic Journal Macro*, *Review of Economic Studies*, *Journal of Development Economics*, *Review of Economics and Statistics*, *Journal of Applied Econometrics*, *Journal of the European Economic Association*, *Economic Policy*, *Journal of Economic Growth*, *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:

- National Science Foundation (US),
- ANEP,
- Volkswagen Foundation