

## LAURA MAYORAL

### CONTACT INFORMATION

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Citizenship : Spanish

### EDUCATION

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

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

### RESEARCH INTERESTS

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Applied econometrics, development economics, analysis of conflict, econometrics.

### PROFESSIONAL APPOINTMENTS

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2006- : Associate Professor (“Scientific Researcher”), Institute for Economic Analysis, (Spanish National Research Council).

2014-2017: Part-time, Full professor, Dept. of Economics, University of Gothenburg.

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

2000-2002: Assistant Professor, Dept. of Economics, Universidad Autònoma de Barcelona.

### PUBLICATIONS

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“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

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“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)

#### WORKING PAPERS AND ONGOING WORK

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“Inequality, ethnicity and Conflict”, (2015), with John Huber. Submitted.

“A Politico-Economic Model of Public Expenditure and Income Taxation” (2014), with Joan Esteban.

“Groups in Conflict: Size matters but not in the way you think.” (2016) with Debraj Ray. Submitted.

“Personal Liberties, Equality and Religion” (2015) with Gilat Levy and Joan Esteban.

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

“Climate change, social conflict and state collapse: evidence from Six Millenia”, with Ola Olsson.

#### ACADEMIC VISITS

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INSEAD, visiting profesor, April-May 2016

Dept. of Economics, University of Gothenburg, June 2016

Einaudi Institute for Economics and Finance, July 2015

Dept. of Economics, University of Gothenburg, Spring 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 Heaven, USA), Fall 1999.

#### CONFERENCE PRESENTATIONS AND SEMINARS

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“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, 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”,  
10<sup>th</sup> 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”,  
12<sup>th</sup> 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)

“Liberty, Religiosity and Effort ”

Invited seminar, University of Gothenburg (2015)

Invited seminar, Universidad de Alicante (2015)

## TEACHING EXPERIENCE

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Undergraduate level:

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

Graduate level:

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). Summer school, Barcelona GSE (2013, 2014, 2015) . Econometrics (IV estimation), Dept of Economics, University of Gothenburg (2015). Econometrics (PhD) INSEAD, 2016.

## SCIENTIFIC COMMITTEES

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

EEA meetings, 2009

## CONFERENCE ORGANIZATION

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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.

#### REFEREEING

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Econometrica, American Economic Review, 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, 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

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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.

LAST UPDATED: May 2016