

DANIEL VENTOSA-SANTAUÀRIA

ADDRESS

DEPARTAMENTO DE ECONOMÍA Y FINANZAS
UNIVERSIDAD DE GUANAJUATO

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DATE OF BIRTH: [REDACTED]

MARITAL STATUS: [REDACTED]

LANGUAGES

SPANISH, FRENCH, ENGLISH
PARTIAL KNOWLEDGE OF CATALAN

DEGREES

B.SC ECONOMICS [UNIVERSIDAD ANÁHUAC, 1997]

M.SC. ECONOMETRICS AND MATHEMATICAL

ECONOMICS [AIX-MARSEILLE II, 2000]

PH.D. ECONOMICS [AIX-MARSEILLE II, 2004]

DISTINCTIONS

CNRS GRANT [2000-2003]

MEMBER OF THE **NATIONAL RESEARCH SYSTEM**¹

CANDIDATE [2006-2008]

LEVEL I [2009-2015]

ACADEMIC POSITION

ASSISTANT PROFESSOR

UNIVERSIDAD DE GUANAJUATO [2004-2006]

ASSOCIATE PROFESSOR

UNIVERSIDAD DE GUANAJUATO [2007-2011]

FULL PROFESSOR

UNIVERSIDAD DE GUANAJUATO [2011-...]

VISITING PROFESSOR

CREATES, ÅRHUS UNIVERSITET [2011]

TEACHING EXPERIENCE

UNIVERSIDAD ANÁHUAC [1998-1999]:
ECONOMETRICS I & II (UNDERGRADUATE)

UNIVERSIDAD DE GUANAJUATO [2004-...]:
INTERNATIONAL ECONOM. (UNDERGRADUATE)
ECONOMETRICS I & II (UNDERGRADUATE)
TIME SERIES ANALYSIS (UNDERGRADUATE)
TIME SERIES ANALYSIS (GRADUATE)
MACROECONOMETRICS (GRADUATE)

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ARTICLES

[16] MARTÍNEZ, B. AND VENTOSA-SANTAULÀRIA D. [FORTHCOMING] A COMMENT ON 'IS THE SPURIOUS REGRESSION PROBLEM SPURIOUS?' *ECONOMICS LETTERS*.

[15] MARTÍNEZ, B. VENTOSA-SANTAULÀRIA D. AND VERA-VALDÉS, J.E. [FORTHCOMING] SPURIOUS FORECASTS? *JOURNAL OF FORECASTING*.

[14] GARCÍA-BELMONTE, L. VENTOSA-SANTAULÀRIA D. (2011) SPURIOUS REGRESSION AND LURKING VARIABLES *STATISTICS & PROBABILITY LETTERS*, VOL. 81, PP. 2004-2010.

[13] FONSECA F.J. AND VENTOSA-SANTAULÀRIA D. (2011) REVENUE ELASTICITY OF THE MAIN FEDERAL TAXES IN MEXICO *LATIN AMERICAN JOURNAL OF ECONOMICS*, VOL. 48 No 1, PP. 89-111.

[12] CAMPILLO-GARCÍA, J.A. AND VENTOSA-SANTAULÀRIA, D. (2011) NON-STATIONARITY AND NON-ORTHOGONALITY: SHOULD WE CARE ABOUT IT? *JOURNAL OF PROBABILITY AND STATISTICS*, VOLUME 2011, ARTICLE ID 329870, 15 PP.

[11] VENTOSA-SANTAULÀRIA D. AND GÓMEZ-ZALDÍVAR M. (2010) TESTING FOR A DETERMINISTIC TREND WHEN THERE IS EVIDENCE OF UNIT ROOT. *JOURNAL OF TIME SERIES ECONOMETRICS*. VOL 2: ISS. 2, ARTICLE 3.

[10] GÓMEZ-ZALDÍVAR M. AND VENTOSA-SANTAULÀRIA D. (2010) PER CAPITA INCOME CONVERGENCE: THE DICKEY-FULLER TEST UNDER THE SIMULTANEOUS PRESENCE OF STOCHASTIC AND DETERMINISTIC TRENDS. *ANNALES D'ÉCONOMIE ET DE STATISTIQUE*, No 99/100, PP. 429-445.

[9] MORENO-OKUNO, A.T. AND VENTOSA-SANTAULÀRIA D. (2010) FALL IN THE INDIAN POPULATION AFTER THE ARRIVAL OF THE SPANIARDS. DISEASES OR EXPLOITATION? AN ANALYSIS OF WAGES IN CENTRAL MEXICO IN THE SIXTEENTH CENTURY. *INVESTIGACIÓN ECONÓMICA*, VOL. LXIX No 272, PP. 87-104.

[8] VENTOSA-SANTAUlàRIA D.. (2010) TESTING FOR AN IRRELEVANT REGRESSOR IN A SIMPLE COINTEGRATION ANALYSIS. *ECONOMICS BULLETIN*. VOL. 30 No 2, pp. 1333-1345.

[7] VENTOSA-SANTAUlàRIA D. (2010) SPURIOUS INSTRUMENTAL VARIABLES: *COMMUNICATIONS IN STATISTICS: THEORY AND METHODS*, VOL. 39, pp. 1997-2007.

[6] GÓMEZ-ZALDÍVAR M. AND VENTOSA-SANTAUlàRIA D. (2009) BROKEN MEAN STATIONARITY AND THE VALIDITY OF THE DICKEY-FULLER TEST: THE CASE OF CONTROLLED INFLATION. *BRAZILIAN REVIEW OF ECONOMETRICS*, VOL. 29 No 1, pp. 1-14.

[5] VENTOSA-SANTAUlàRIA D. (2009) SPURIOUS REGRESSION. *JOURNAL OF PROBABILITY AND STATISTICS*, VOL. 2009, ARTICLE ID: 802975, 27 PAGES. DOI: 10.1155/802975.

[4] GÓMEZ M. AND VENTOSA-SANTAUlàRIA D. (2009) THE BILATERAL RELATIONSHIP BETWEEN CONSUMPTION AND GDP IN MEXICO AND THE US: A COMMENT. *APPLIED ECONOMETRICS AND INTERNATIONAL DEVELOPMENT* VOL. 9 No 1 pp. 77-90.

[3] VENTOSA-SANTAUlàRIA D. AND VERA-VALDÉS J.E. (2008) GRANGER-CAUSALITY IN THE PRESENCE OF STRUCTURAL BREAKS. *ECONOMICS BULLETIN* VOL. 3 No 61 pp. 1-14.

[2] NORIEGA. A. AND VENTOSA-SANTAUlàRIA D. (2007) SPURIOUS REGRESSION AND TRENDING VARIABLES. *OXFORD BULLETIN OF ECONOMICS AND STATISTICS* VOL. 69 No 3 pp. 439-44.

[1] NORIEGA. A. AND VENTOSA-SANTAUlàRIA D. (2006). "SPURIOUS REGRESSION UNDER BROKEN TREND STATIONARITY" *JOURNAL OF TIME SERIES ANALYSIS* VOL. 27 No 5 pp. 671-84.

**ARTICLES
[SPANISH]**

[5] ALCALÁ-RÍOS, V.-H., GÓMEZ-ZALDÍVAR, M. AND VENTOSA-SANTAUlàRIA D. (2011) PARADOJA FELDSTEIN-HORIOKA: EL CASO DE MÉXICO (1950-2007), *ESTUDIOS ECONÓMICO*, VOL 26 No 2, pp-293-313.

[4] GÓMEZ-ZALDÍVAR M., MANJARREZ O. AND VENTOSA-SANTAUlàRIA D. (2009) REGRESIÓN ESPURIA EN ESPECIFICACIONES DINÁMICAS. *ENSAYOS REVISTA DE ECONOMÍA*, VOL. XXVIII No 1 pp. 1-20.

[3] GÓMEZ-ZALDÍVAR M. AND VENTOSA-SANTAUlàRIA D. (2009) LIBERACIÓN COMERCIAL Y CONVERGENCIA REGIONAL DEL INGRESO EN MÉXICO. *EL TRIMESTRE ECONÓMICO* VOL. LXXVI (1) No 2 pp. 215-235.

[2] VENTOSA-SANTAUlàRIA D. AND GÓMEZ-ZALDÍVAR M. AND MENDOZA A. (2008) VARIANZA CONDICIONAL DE MEDIAS MÓVILES NO-LINEALES. *ENSAYOS REVISTA DE ECONOMÍA*, VOL. XXVII No 2 pp. 29-48.

[1] CÁRDENAS O.J., GÓMEZ-ZALDÍVAR M. AND VENTOSA-SANTAUlàRIA D. (2008). ELASTICIDAD-INGRESO DE LOS IMPUESTOS FEDERALES EN MÉXICO: EFECTOS SOBRE LA RECAUDACIÓN FEDERAL PARTICIPABLE *EL TRIMESTRE ECONÓMICO* VOL. LXXV (2) No 298 pp. 519-532.

**PUBLIC OUTREACH
AND BOOKS**

VENTOSA-SANTAUlàRIA D. (2009) SPURIOUS REGRESSION IN TIME SERIES ECONOMETRICS [BOOK]: EDITORIAL. VDM.

VENTOSA-SANTAUlàRIA D. (2009) NON-LINEAR MOVING-AVERAGE CONDITIONAL HETEROSKEDASTICITY: SOME PROPOSALS [BOOK]: EDITORIAL. VDM.

GÓMEZ-ZALDÍVAR M. AND VENTOSA-SANTAUlàRIA D. (2010). *CONVERGENCIA EN EL INGRESO ENTRE LA FRONTERA SUR DE EEUU Y LA FRONTERA NORTE Y REGIÓN CAPITAL DE MÉXICO*, IN R. LOZANO, F.H. WALLACE & L.F. CABRERA CASTELLANOS (EDS) **ENSAYOS DE ECONOMÍA REGIONAL**. PLAZA Y VALDÉS, MÉXICO.

VENTOSA-SANTAUlàRIA D. (2006). ¿QUÉ ES LA ECONOMETRÍA? *ACTA UNIVERSITARIA*. VOL. 16 No 3 PP. 47-51

COLUMNIST AT THE DAILY NEWS PAPER "CORREO" (APRIL, 2007-TO 2011). ELECTRONIC VERSIONS OF THESE NOTES (IN SPANISH) CAN BE FOUND AT:
<http://www.ventosa-santaularia.com/Science.html>

RESEARCH STAYS

CREATES, ÅRHUS UNIVERSITET, DENMARK (FEBRUARY-NOVEMBER 2011) VEC, LONG MEMORY, FISHER EFFECT AND CLIMATIC CHANGE; (WITH S. GRASSI, E. HILLEBRAND, R. KRUSE & D. OSTERRIEDER).

UNIVERSITAT DE GIRONA, ESPAÑA (JUNE 2007)
INCOME CONVERGENCE BETWEEN REGIONS IN SPAIN.

BANCO DE MÉXICO, MÉXICO (OCTOBER 2006)
MONEY NEUTRALITY (THEORETICAL ECONOMETRICS; (WITH ANTONIO NORIEGA).

WORKING PAPERS

NORIEGA. A. AND VENTOSA-SANTAUlàRIA D..
SPURIOUS LONG-HORIZON REGRESSION IN
ECONOMETRICS.. [SUBMITTED]

NORIEGA. A. AND VENTOSA-SANTAUlàRIA D.. A
SIMPLE TEST FOR SPURIOUS REGRESSIONS
[SUBMITTED, THIRD REVISION]

GÓMEZ-ZALDÍVAR M. AND VENTOSA-SANTAUlàRIA D. FURTHER EVIDENCE ON TRADE
LIBERALIZATION AND REGIONAL OUTPUT
CONVERGENCE IN MÉXICO. [SUBMITTED]

NORIEGA. A. AND VENTOSA-SANTAULÀRIA D..
PITFALLS IN TESTING FOR COINTEGRATION: THE
ENGLE-GRANGER TEST IN THE PRESENCE OF
STRUCTURAL BREAKS.

[SUBMITTED, THIRD REVISION]

**GÓMEZ M., VENTOSA-SANTAULÀRIA D. AND
WALLACE, F..** THE PPP HYPOTHESIS AND
STRUCTURAL BREAKS: THE CASE OF MEXICO

[SUBMITTED, SECOND REVISION]

WORK IN PROGRESS

- PPP HYPOTHESIS AND BALASSA SAMUELSON [WITH
M. GÓMEZ-ZALDÍVAR AND **F. WALLACE**]
- CHANGES IN PERSISTENCE AND THE FISHER EFFECT
[WITH **R. KRUSE** AND **A. NORIEGA**]
- LEVEL-SEA AND TEMPERATURE RELATIONSHIP
[WITH **E. HILLEBRAND** AND **S. GRASSI**]
ASYMPTOTICS OF THE PREDICTIVE EQUATION IN
FINANCE [WITH **D. OSTERRIEDER**]

MISCELLANEA

FOTOGRAHY [GALLERY]

REFEREEING

- COMMUNICATIONS IN STATISTICS,
- ECONOMIC MODELING,
- ECONOMICS BULLETIN
- EMPIRICAL ECONOMICS
- ECONOQUANTUM
- ECONOMÍA MEXICANA,
- ESTUDIOS ECONÓMICOS,
- NATIONAL SCIENCE FOUNDATION (USA)
- CONACYT
- TRIMESTRE ECONÓMICO,
- AGROCIENCIA,
- ACTA UNIVERSITARIA;

REFERENCES