

## Carlos E. Lamarche

---

CONTACT INFORMATION	Department of Economics University of Kentucky 335A Gatton College of Business and Economics, Lexington, KY 40506, USA	Telephone: (859) 257-3371 Fax: (859) 323-1920 E-mail: clamarche@uky.edu <a href="http://gatton.uky.edu/faculty/lamarche/">http://gatton.uky.edu/faculty/lamarche/</a> U.S. Permanent Resident	
EDUCATION	Ph.D. in Economics	University of Illinois at Urbana-Champaign Dissertation: Quantile Regression for Panel Data Advisor: Roger Koenker	2006
	M.S. in Statistics	University of Illinois at Urbana-Champaign	2003
	M.S. in Economics	Instituto Torcuato Di Tella, Argentina	1997
	B.A. in Economics	Universidad de La Plata, Argentina	1996
ACADEMIC POSITIONS	Associate Professor of Economics, University of Kentucky, 2012- Chong K. Liew Associate Professor of Economics (on leave), University of Oklahoma, 2012-2013 Assistant Professor of Economics, University of Oklahoma, 2006-2012 Instructor, Department of Economics, University of Illinois at Urbana-Champaign, 2005 Instructor, Universidad de La Plata, Argentina, 1998-2000		
OTHER APPOINTMENTS	Faculty Affiliate, University of Kentucky Center for Poverty Research, 2013- Research Fellow, Institute for Labor Studies (IZA), Germany, 2010-		
PROFESSIONAL EXPERIENCE	Visiting Professor, Department of Economics, Universidad de La Plata, Argentina, 2013 Research Associate, Federal Reserve Bank of Cleveland, 2012 Director of Graduate Studies, Department of Economics, University of Oklahoma, 2012 Research Associate, Federal Reserve Bank of Cleveland, 2011 Visiting Professor, Department of Economics, Universidad de La Plata, Argentina, 2011		

Short term Visitor, Department of Statistics, University of Padova, Italy, 2009-2011

Visiting Scholar, Department of Economics, Universidad de La Plata, Argentina, June 2001

AWARDS,  
FELLOWSHIPS  
AND  
PROFESSIONAL  
HONORS

Outstanding Author Contribution Award for “Quantile Regression Estimation of Panel Duration Models with Censored Data”, Emerald Literati Network Awards for Excellence, 2013

Outstanding Graduate Professor Award, Department of Economics, University of Oklahoma, 2012

Chong K. Liew Chair in Economics, University of Oklahoma, 2012

Invited Speaker on Quantile Regression, International Conference on Robust Statistics, Valladolid, Spain, 2011

Arts and Sciences Junior Faculty Research Fellowship, University of Oklahoma, 2007 and 2009

*Horace W. Norton Prize* for the most outstanding thesis research in Statistics, Department of Statistics, University of Illinois at Urbana-Champaign, 2005

Campus Teaching Awards based upon students’ evaluations, Instructor (Spring and Summer) and Teaching Assistant (Fall), University of Illinois at Urbana-Champaign, 2005

*Hans Brems Award* for outstanding research in Economics, Department of Economics, University of Illinois at Urbana-Champaign, 2004

FOMECE Fellowship for Promotion of Excellence in Teaching, Universidad de La Plata, Argentina, 2000

Instituto Torcuato Di Tella Fellowship, Argentina, 1996

EXTERNAL AND  
INTERNAL  
GRANTS

University of Vermont and State Agriculture College Grant, G. Kosmopoulou (PI), Carlos Lamarche (co-PI), \$58,760 (Award #105213300, 2011).

Faculty Enrichment Grant, University of Oklahoma, \$1,075 (2009), \$900 (2010)

PUBLICATIONS  
AND  
FORTHCOMING  
PAPERS

1. A Panel Data Quantile Regression Analysis of the Immigrant Earnings Distribution in the United Kingdom and United States (with S. Billger). *Forthcoming, Empirical Economics*

2. Estimating and Testing a Quantile Regression Model with Interactive Effects (with M. Harding). *Journal of Econometrics* 178 (2014), pp. 101-113.

3. A Hausman-Taylor Instrumental Variable Approach to the Penalized Estimation of Quantile Panel Models (with M. Harding). *Economics Letters* 124 (2014), pp. 176-179
4. Industry-Wide Work Rules and Productivity: Evidence from Argentine Union Contract Data. *IZA Journal of Labor & Development* (2013), 2-11.
5. Estimation of Censored Quantile Regression for Panel Data with Fixed Effects (with A. Galvao and L. Lima). *Journal of the American Statistical Association* 108 (2013), pp. 1075-1089.
6. Quantile Regression Estimation of Panel Duration Models with Censored Data (with M. Harding). *Advances in Econometrics: Essays in Honor of Jerry Hausman* 29 (2012), pp. 243-273.
7. Survival of Contractors with Previous Subcontracting Experience (with G. Kosmopoulou and D. De Silva). *Economics Letters* 117 (2012), pp. 7-9.
8. Disadvantage Business Goals in Government Procurement Contracting: An Analysis of Bidding Behavior and Costs (with D. De Silva, T. Dunne, and G. Kosmopoulou), *International Journal of Industrial Organization* 30 (2012), 377-388.
9. Measuring the Incentives to Learn in Colombia Using New Quantile Regression Approaches, *Journal of Development Economics* 96 (2011), pp. 278-288.
10. Least Squares Estimation of a Panel Data Model with Multifactor Error Structure and Endogenous Covariates (with M. Harding), *Economics Letters* 111 (2011), pp. 197-199.
11. Quantile Regression for Time-Series-Cross-Section Data (with M. Alexander and M. Harding), *International Journal of Statistics and Management System* 6 (2011), pp. 47-72.
12. Quantifying the Impact of Economic Crises on Infant Mortality in Advanced Economies (with M. Alexander and M. Harding), *Applied Economics* 43 (2011), pp. 3313-3323.
13. Robust Penalized Quantile Regression Estimator for Panel Data, *Journal of Econometrics* 157 (2010), pp. 396-408.
14. A Quantile Regression Approach for Estimating Panel Data Models Using Instrumental Variables (with M. Harding), *Economics Letters* 104 (2009), pp. 133-135.
15. The Effect of Information on the Bidding and Survival of Entrants in Procurement Auctions, (with G. Kosmopoulou and D. De Silva), *Journal of Public Economics* 93 (2009), pp. 56-72.

16. Private School Vouchers and Student Achievement: A Fixed Effects Quantile Regression Evaluation, *Labour Economics* 15 (2008), pp. 575-590.

17. Persistence and Regional Disparities in Unemployment (Argentina, 1980-1997), (with S. Galiani, A. Porto, and W. Sosa-Escudero), *Regional Science and Urban Economics* 35 (2005), pp. 375-394.

OTHER  
PUBLICATIONS

18. Regional Unemployment in Argentina (with S. Galiani, A. Porto and W. Sosa-Escudero), *Económica* (La Plata, Argentina), 45 (1999), 137-65. Abstract printed in *Latin American Economics Research Abstracts*, Federal Reserve Bank of Dallas 10 (1998), pp. 24-25.

PAPERS

1. Penalized Quantile Regression with Semiparametric Correlated Effects: Applications with Heterogeneous Preferences (2013, with M. Harding). *Revise and resubmit*

2. Latent Structures and Quantiles of the Treatment Effect Distribution (2014, with E. Battistin and E. Rettore)

3. Strategic Bidding and Contract Renegotiation (2014, with H. Jung, G. Kosmopoulou and R. Sicotte)

4. Price Adjustment Policies and Firm Size (2014, G. Kosmopoulou and X. Zhou)

5. A Quantile Regression Analysis of the Survival of Entrant Firms in the Road Construction Industry (2014, with G. Kosmopoulou and D. De Silva)

6. Distributional Effects of Welfare Reform Experiments: A Panel Quantile Regression Examination (2014, with R. Hartley)

WORK IN  
PROGRESS

7. Event Counts and Heterogeneity in Big Data: Sparsity-Based Quantile Estimation for Panel Count Data (2014, with M. Harding)

8. Penalized Forecasting in Panel Data Models: Predicting Household Electricity Demand from Smart Meter Data (2014, with M. Harding and H. Pesaran)

9. Empowering Consumers through Smart Technology: Experimental Evidence on the Consequences of Time-of-Use Electricity Pricing (2014, with M. Harding)

10. Estimation of a Panel Data Factor Model Through Instrumental Variables, (2014, with M. Harding and C. Muris)

PRESENTATIONS

*Seminars:*

University of Kansas (2014), University of Tennessee (2014), University of Southern California (2013), Getulio Vargas Foundation (Sao Paulo, Brazil 2013),

Queen Mary University of London (United Kingdom, 2014, coauthor presentation), University of St. Gallen (Switzerland 2013, coauthor presentation), University of La Plata (Argentina, 2013), Simon Fraser University (Canada, 2012), Georgetown University (2012), University of Maryland (2012), University of Oklahoma (2012), Northwestern University (2012, coauthor presentation), University of Kentucky (2014, 2012, 2011), Kansas State University (2011), University of Wisconsin-Madison (2011, coauthor presentation), University of Pennsylvania (2011, coauthor presentation), Georgetown University (2011, coauthor presentation), University of Buenos Aires (Statistics, Argentina 2011), University of La Plata (Argentina, 2011), Universidad de San Andrés (Argentina, 2011), Syracuse University (2010), University of Padova (Statistics, Italy 2009), Leibniz Universität at Hannover (Germany, 2009), University of Illinois at Urbana Champaign (2008), University of Oklahoma (2010, 2008), Chicago GBS (2008, coauthor presentation), University of Notre Dame (2007), Texas Tech (2007), University of California-Merced (2006), IADB Washington DC (2006), Illinois State University (2006), Virginia Polytechnic Institute (2006), University of Oklahoma (2006), University of La Plata (2003, 1999).

*Conferences:*

North American Winter Meetings of the Econometric Society (Boston, 2015), International Conference on Computational and Methodological Statistics (Pisa, Italy, 2014), Midwest Econometric Group Annual Meeting (Iowa City, 2014), 20th International Conference in Panel Data (Tokyo, Japan 2014), NBER Summer Institute (Cambridge, Massachusetts, coauthor presentation), IAAE 2014 Annual Conference (London, England), Boneyard Econometrics Conference (Illinois, 2014), Quantitative Initiative for Policy and Social Research (University of Kentucky, 2014), 19th International Conference in Panel Data (London, England 2013), 8th IZA/World Bank Conference on Employment and Development (Bonn, Germany 2013), New York Camp Econometrics VIII (New York, 2013), Illinois Econometrics Alumni Conference (2013), Midwest Econometric Group Annual Meeting (Lexington, 2012), 18th International Conference in Panel Data (Paris, France 2012), Joint Statistical Meetings, San Diego (2012), Illinois Econometrics Alumni Conference (2012), Advances in Econometrics Conference (Baton Rouge, 2012), Midwest Econometric Group Annual Meeting (Chicago, 2011), International Conference on Robust Statistics (Valladolid, Spain 2011), New York Camp Econometrics V (New York, 2010), California Econometrics (2010, coauthor presentation), 16th International Conference in Panel Data (Amsterdam, 2010), International Symposium on Econometrics of Specification Tests in 30 Years (Xiamen, China 2010, coauthor presentation), Latin American Econometric Society Meeting (Buenos Aires, Argentina, 2009), 7th Annual Migration Meeting (Bonn, Germany 2010, coauthor presentation), Advances in Nonparametric Econometrics (Stanford Institute for Theoretical Economics, California, 2009), 15th International Conference in Panel Data (Bonn, Germany 2009), American Economic Association Annual Meeting-AEA program (San Francisco, 2009), Econometric Society Winter Meeting (San Francisco 2009, coauthor presentation), Midwest Econometric Group Annual Meeting (Kansas, 2008), 14th International Conference in Panel Data (Xia-

men, China 2007), European Association of Labour Economics (Oslo, Norway 2007), Midwest Econometric Group Annual Meeting (Cincinnati, 2006); Robert Bohrer Memorial Student Workshop in Statistics (Illinois, 2005), Argentine Association of Political Economy, 33rd Annual Meeting (Mendoza, Argentina, 1998).

*Invited Lectures:*

Invited Speaker on Advances on Quantile Regression, International Conference on Computational and Methodological Statistics, Pisa, Italy, December 2014

Workshop on Quantile Regression, Gatton College of Business and Economics, University of Kentucky, June 2014

Estimating and Testing Quantile Regression Models, Quantitative Initiative for Policy and Social Research, Lexington, US, February 2014

Invited Speaker on Quantile Regression, International Conference on Robust Statistics, Valladolid, Spain, June 2011

PROFESSIONAL  
SERVICE

*Reviewer for:*

Journal of Econometrics, Review of Economic Studies, Annals of Statistics, Journal of the American Statistical Association, Journal of Business and Economic Statistics, Journal of Applied Econometrics, Economics Letters, Quantitative Economics, Econometrics Journal, Econometric Reviews, Advances in Econometrics, Oxford Bulletin of Economics and Statistics, Studies in Nonlinear Dynamics & Econometrics, Journal of Economic Behavior and Organization, Colombian Journal of Statistics, Economics of Education Review, Journal of Labor Research, Industrial and Corporate Change, Agricultural Economics, Journal of Economics and Finance, *Económica* (La Plata, Argentina), National Science Foundation, Research Grant Council Hong Kong, Mathematical Reviews, Oxford University Press, Prentice Hall, Addison-Wesley.

*Editorial Board:* Econometrics, 2013-2015

*University, College and Economics Department Service:*

Chair, Workshop Committee, Department of Economics, Gatton College of Business and Economics, University of Kentucky, 2014-

Advisory Board, Quantitative Initiative in the Policy and Social Science, University of Kentucky 2013-

Graduate Studies Committee, Department of Economics, Gatton College of Business and Economics, University of Kentucky, 2013-

Faculty Search Committee, Department of Economics, University of Kentucky, 2013-2014

Workshop Committee, Department of Economics, Gatton College of Business and Economics, University of Kentucky, 2012-2014

Library and Database Committee, Gatton College of Business and Economics, University of Kentucky, 2012-

Member of Committee A, Department of Economics, University of Oklahoma, Spring 2012

Director of Graduate Studies, Department of Economics, University of Oklahoma, 2012

Faculty Development Award Committee, College of Arts and Sciences, University of Oklahoma, 2011-2012

Industrial Organization Faculty Search Committee, Department of Economics, University of Oklahoma, 2011

Ph.D. Admissions Committee, Department of Economics, University of Oklahoma, 2010-2011

Faculty Development Award Committee, College of Arts and Sciences, University of Oklahoma, 2010-2011

Tenure and Promotion Guidelines Advisory Committee, Department of Economics, University of Oklahoma, 2010

Time Series Econometrics Faculty Search Committee, Department of Economics, University of Oklahoma, 2007

TEACHING  
EXPERIENCE

*Instructor:*

Research Seminar in Economics (PhD course), Econometrics I (PhD course), Economics and Business Statistics, University of Kentucky (2012-)

Econometrics (Ph.D. course), Universidad de La Plata, Argentina (2011, 2013)

Econometrics II (Ph.D. course), Econometric Analysis, Introduction to Applied Econometrics, Mathematical Economics, University of Oklahoma (2006-2012)

Introduction to Applied Econometrics, Intermediate Microeconomics, University of Illinois at Urbana-Champaign (2005)

International Trade, Universidad de La Plata, Argentina (1998-2000)

*Teaching Assistant:*

Econometric Analysis (Ph.D. course) and Applied Econometrics (Ph.D. course), University of Illinois at Urbana-Champaign (2004-2006)

Growth (CEMA, Argentina), International Trade, (UTDT, Argentina), Macroeconomics I (Graduate course ITDT, Argentina). Macroeconomics II (Graduate course ITDT, Argentina). Macroeconomics (UNLP, Argentina) (1997-2000)

SUPERVISION OF  
GRADUATE  
STUDENTS

*Dissertation Committee Member (third or fourth reader):*

Haichun Ye, Ph.D. Economics, 2007, University of Oklahoma; Assistant Professor, University of Colorado Denver

Jacob Dearmnon, Ph.D. Economics 2008, University of Oklahoma; Assistant Professor, Oklahoma City University

Ying Zhou, M.A. Economics 2009, University of Oklahoma; Oklahoma Employment Security Commission

Jie Shuai, Ph.D. Economics 2009, University of Oklahoma; Assistant Professor, Nankai University (China)

Xuebing Yang, Ph.D. Economics 2009, University of Oklahoma; Assistant Professor, Penn State Altoona

Yifei Ding, Ph.D. Economics 2011, University of Oklahoma; PricewaterhouseCoopers (Hong Kong)

Rasika Chitke, Ph.D. Economics, 2012, University of Oklahoma

Lord Andzie-Quainoo, Ph.D. Economics, 2012, University of Oklahoma; Adjunct Faculty, University of Massachusetts Lowell

Vikas Raman, Ph.D. Finance 2012, University of Oklahoma; Assistant Professor, University of Warwick (UK)

Chintamani Jog, Ph.D. Economics, 2012, University of Oklahoma; Adjunct Assistant Professor, Oklahoma City University

Xueqi Zhou, Ph.D. Economics 2011, University of Oklahoma; Assistant Professor, Langston University

Beatriz Maldonado, Ph.D. Economics 2012, University of Oklahoma; Assistant Professor, College of Charleston

Jonathan Hasford, Ph.D. Business Administration 2013, University of Kentucky



(Outside Examiner)

Pei Xu, Ph.D. Decision Science & Information Systems 2014, University of Kentucky (Outside Examiner)

Derrick Jenniges, Ph.D. Economics 2014, University of Kentucky; Bureau of Economic Analysis (Washington, DC)

William Cooper (Ph.D. Economics, in progress, University of Kentucky)

Sun-Ki Choi (Ph.D. Economics, in progress, University of Kentucky)

Lewis Warren III (Ph.D. Economics, in progress, University of Kentucky)

Mihai Paraschiv (Ph.D. Economics, in progress, University of Kentucky)