

CURRICULUM VITAE

Personal data:

Name: Isabel Maria Dias Proença

Nationality: Portuguesa

Address: ISEG - Instituto Superior de Economia e Gestão
Universidade Técnica de Lisboa
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Main scientific area of research: Applied Microeconometrics.

Other scientific areas of interest: Panel data; discrete choice and Count data models; Empirical applications; Simulation; Bootstrap; Semiparametric and Nonparametric methods.

Academic degrees:

- **1995: Doctorate in Economics** at the Université Catholique de Louvain.
Thesis title: *Testing the Link Specification in Binary Choice Models. A Semiparametric Approach.*
Thesis advisor: Wolfgang Härdle.
- **1992: “Epreuve Préparatoire au Doctorat”**, Université Catholique de Louvain.
- **1990: Master in Mathematical Methods for Economics and Management**, Instituto Superior de Economia e Gestão (ISEG) – Universidade Técnica de Lisboa (UTL) (Higher Institute of Economics and Management – Technical University of Lisbon) with the grade “Muito Bom” (very good).
Thesis Subject: *The Bootstrap – An Application On Estimation And Forecast Of Dynamic Models.*
Thesis advisor: Bento Murteira.
- **1985: University degree in Economics** (5 years), ISEG-UTL, with the grade 15/20.

Current Position:

- **2001:** Assistant Professor at ISEG – UTL with tenure.

Previous Positions:

- **1996-2001:** Assistant Professor at ISEG – UTL.
- **1992-1994:** “chercheuse” at the Institut de Statistique – Université Catholique de Louvain.
- **1991-1992:** Ph.D. student at CORE, Université Catholique de Louvain.
- **1987:** Admitted as a research member of CEMAPRE (Centre for Applied Mathematics to Economic Forecast and Decision) at ISEG – UTL.
- **1990-1996:** Teaching assistant at ISEG – UTL.
- **1986-1990:** Junior teaching assistant at ISEG – UTL.

Research Publications in International Journals with Referee:

- Mendes, I. and Proença, I. (2011). "Measuring the Social Recreation Per-Day Net Benefit of the Wildlife Amenities of a National Park: A Count-Data Travel-Cost Approach", *Environmental Management*, 48, 920-932.
- Crespo, N., Proença, I. and Fontoura, M. P. (2009) "FDI Spillovers at Regional Level: Evidence from Portugal", *Papers in Regional Science*, **88**, 3, 591-607.
- Proença, I., Fontoura, M. P. and Martínez-Galán, E. (2008). "Trade in the Enlarged European Union: a new approach on trade potential", *Portuguese Economic Journal*, **7**, 205–224.
- Barros, C. P., Proença, I., Faria, J. R., Gil-Alana, L. A. (2007). "Are USA Citizens at risk of Terrorism in Europe?", *Defence and Peace Economics*, **18**, 6, 495-507.
- Proença, I., Fontoura, P., Crespo, N. (2006). "Productivity Spillovers From Multinational Corporations In Portugal: Vulnerability To Deficient Estimation", *Applied Econometrics and International Development*, **6**, 1, 87-98.
- Barros, C. and Proença, I. (2005). "Mixed Logit Estimation of radical Islamic Terrorism In Europe and North America: A Comparative Study", *Journal of Conflict Resolution*, **49**, 2, 298-314.
- Härdle, W., Mammen, E. and Proença, I. (2001). "A Bootstrap Test for Single Index Models", *Statistics*, **35**, 427-451.

Conference Proceedings with Referee:

- Proença, I. (2006). "A Simple Deconvolving Kernel Density Estimator when Noise is Gaussian", in S. Sperlich, W. Härdle and G. Aydinli (eds), *The Art of Semiparametrics*, Contributions to Statistics Series, Physica-Verlag, 22-31.
- Perna, F. and Proença, I. (1996). "The Free-Riding Behaviour in Applications with the Contingent Technique of *Open-Ended/Direct Question*", in A. Baranzini and F. Carlevaro (eds), *Econometrics of Environment and Transdisciplinarity*, proceedings of the 11st International Conference of the Applied Econometrics Association, Lisbon, Portugal, 1996.
- Andrade, I. and Proença, I. (1992). "Search for a Break in the Portuguese GDP 1913-1986 with Bootstrap method", in K.-H. Jöckel, G. Rothe and W. Sandler (eds), *Bootstrap and Related Techniques*, proceedings of the International Conference held in Trier, FRG, 1990, Springer-Verlag, New York, 133-142.

Chapters in Books:

- Proença, I. (1995). "Interactive Graphics for Teaching Simple Statistics", in W. Härdle, S. Klinke and B. A. Turlach (eds), *XploRe - an Interactive Statistical Computing Environment*, Springer Verlag, chapter 7.
- Proença, I. and Werwatz, A. (1995). "Comparing Parametric and Semiparametric Binary Response Models", in W. Härdle, S. Klinke and B. A. Turlach (eds), *XploRe - an Interactive Statistical Computing Environment*, Springer Verlag, chapter 14.

Publications in Portuguese Journals with Referee:

- Fontoura, M. P., Proença, I. e Crespo, N. (2011). “Desenvolvimento Local e Efeitos Indirectos do Investimento Directo Estrangeiro em Portugal: a importância da capacidade de absorção regional”, *Revista Portuguesa de Estudos Regionais*, n.º 27, 2.º Quadrimestre, 47-55.

Discussion papers:

- Mendes, I. and Proença, I. (2009). “Measuring the Social Recreation Per-day Net Benefit of Wildlife Amenities of a National Park: A Count Data Travel Cost Approach” *Working Paper* 35-2009, DE/SOCIUS, Instituto Superior de Economia e Gestão, Universidade Técnica de Lisboa.
- Fontoura, M. P., Martínez-Galan, E. and Proença, I. (2006). “Trade Potential in an Enlarged European Union: A Recent Approach”, *Working Paper* 08-2006, DE/CISEP, Instituto Superior de Economia e Gestão, Universidade Técnica de Lisboa.
- Mendes, I. and Proença, I. (2005). “Estimating the Recreation Value of Ecosystems by Using a Travel Cost Method Approach”, *Working Paper* 08-2005, DE/CIRIUS, Instituto Superior de Economia e Gestão, Universidade Técnica de Lisboa.
- Barros, C., Proença, I. and Vieira, J.C. (2005). “Low-wage Employment in Portugal: a Mixed Logit Approach”, *IZA Discussion Paper* No. 1667.
- Mendes, I. and Proença, I. (2005) “Estimating the Recreation Value of Ecosystems by Using a Travel Cost Method Approach”, *Working Paper* 08-2005, DE/CIRIUS, Instituto Superior de Economia e Gestão, Universidade Técnica de Lisboa.
- Proença, I.; Crespo, N. and Fontoura, P. (2005). “Productivity Spillovers from Multinational Corporations: Vulnerability to Deficient Estimation”, *Working Paper* 03-2005, CEMAPRE, Instituto Superior de Economia e Gestão, Universidade Técnica de Lisboa.
- Barros, C. Pestana, Proença, I. (2004). “Mixed Logit Estimation of Radical Islamic Terrorism in Europe and North America: a Comparative Study”, *Working Paper* 05-2004, CEMAPRE, Instituto Superior de Economia e Gestão, Universidade Técnica de Lisboa.
- Proença, I. (2003). “A Simple Deconvolving Kernel Density Estimator when Noise is Gaussian”, *Working Paper* 06-2003, CEMAPRE, Instituto Superior de Economia e Gestão, Universidade Técnica de Lisboa.
- Proença, I., Fontoura, M.P. and Crespo, N. (2002). “Productivity Spillovers from Multinational Corporations in the Portuguese case: Evidence from a Short Time Period Panel Data”, *Working Paper* 06/2002, DE/CEDIN, DE/CISEP, Instituto Superior de Economia e Gestão, Universidade Técnica de Lisboa.
- Proença, I. and Santos Silva, J.M.C. (2000), “Parametric and Semiparametric Specification Tests for Binary Choice Models: A Comparative Simulation Study”, *Working Paper* 07-2000, CEMAPRE, Instituto Superior de Economia e Gestão, Universidade Técnica de Lisboa.

- Proença I., and Ritter, C. (1994). “Semiparametric Testing of the Link Function in Models for Binary Outcomes”, *Discussion Paper* 9415, Institut de Statistique, Université Catholique de Louvain.
- Härdle, W. and Proença, I. (1993). “A Bootstrap Test for Single Index Models”, *Discussion paper* 9325, CORE, Université Catholique de Louvain.
- Proença, I. (1993). “On the performance of the H-H test”, *Discussion Paper* 9310, Institut für Statistik und Ökonometrie, Humboldt-Universität zu Berlin.
- Proença, I. (1988). “Estimativas Jackknife e Bootstrap para o enviesamento do índice de Gini”, *Documento de Trabalho* 67, CEMAPRE, Instituto Superior de Economia e Gestão, Lisboa.

Thesis:

- Proença, I. (1995). *Testing the Link Specification in Binary Choice Models: A Semiparametric Approach*. Ph.D. Thesis, Université Catholique de Louvain.
- Proença, I. (1990). *Método Bootstrap - Uma Aplicação na Estimação e Previsão de Modelos Dinâmicos*. Master Thesis, Instituto Superior de Economia e Gestão, Universidade Técnica de Lisboa.

Presentations:

- “A Semiparametric Panel Gravity Model of Intra-EU Trade”, *16th International Conference on Panel Data*, July 2010, Amsterdam, co-authored with Stefan Sperlich and Duygu Savasci.
- “Low-wage Employment in Portugal: a Mixed Logit Approach”, *CEFAGE-UE Workshops – Perspectivas da Investigação em Portugal – Econometria*, Évora, October 2007, co-authored with Carlos Barros e José Vieira.
- “Measuring the Average Per-Day Net Benefit of Non-Consumptive Wildlife Associated Recreation for a National Park: A Count-Data Travel Cost Approach”, *International Conference on Regional and Urban Modeling*, Brussels, June 2006, co-authored with Isabel Mendes.
- “A Simple Deconvolving Kernel for Gaussian Noise”, *The Art of Semiparametrics*, Humboldt-Universität zu Berlin, October 2003.
- “Productivity Spillovers from Multinational Corporations in the Portuguese Case: Evidence from a Short Time Period Panel Data”, co-authored with Maria Paula Fontoura and Nuno Crespo,
 - *Seminários de Matemática*, FEP, Porto, May 2003,
 - *International Economic Association 13th World Congress*, Lisboa, Setembro 2002,
 - *VII SPIE Conference*, Aveiro, June 2002,
 - *International Atlantic Economic Conference*, Paris, March 2002.
- “A Bootstrap test for Single Index Models”, *6^a Conferência do CEMAPRE*, Lisboa, June 2000, co-authored with Wolfgang Härdle and Enno Mammen.
- “The Free-Riding Behavior in Applications with the Contingent Technique of *Open-Ended/Direct Question*”, co-authored with Fernando Perna,

- *Institut für Statistik und Ökonometrie*, Humboldt-Universität zu Berlin, April 1998,
- *Econometrics of Environment and Transdisciplinarity, 11st International Conference of Applied Econometrics Association*, Lisboa, April 1996.
- “Parametric and Semiparametric Specification Tests in Discrete Binary Outcomes: A Comparative Study of Performance”, *5^a Conferência do CEMAPRE*, Lisboa, May 1997, co-authored with João Santos Silva.
- “Semiparametric Testing in Binary choice Models”,
 - Institut de Statistique, Université Catholique de Louvain, February 1994,
 - Universidad de Bilbao, January 1994.
- “Bootstrapping the H-H statistic”, co-authored with W. Härdle and E. Mammen,
 - Universidad de Santiago de Compostela, January 1994,
 - *Workshop on Semiparametric Modelling*, Humboldt-Universität zu Berlin, March 1993.
- “Teaching Basic Statistics and Econometrics with XploRe 3.1”, *Journées de l'Informatique*, Université Catholique de Louvain, September 1993.
- “On the Performance of the H-H Test”,
 - CORE, Université Catholique de Louvain, February 1993,
 - Humboldt-Universität zu Berlin, November 1992.

Presentations by co-authors:

- “What Determines Firms Financial Costs? A System GMM Approach”, *56th Session of the ISI, INTERNATIONAL STATISTICAL INSTITUTE*, Lisboa, Agosto de 2007, co-authored with Filipe Morais.
- “Trade Potential in an Enlarged European Union: A Recent Approach”, *7th Annual European Trade Study Group Conference*, Dublin, September 2005, co-authored with Maria Paula Fontoura and Enrique Martínez-Galán.
- “Estimating the Recreation Value of Ecosystems by Using a Travel Cost Method Approach”, *The 11th Annual International Sustainable Development Research Conference Proceedings*, University of Tampere, Helsinki, June 2005, co-authored with Isabel Mendes.
- “Trade Potential and Commodity Composition of Trade in Manufactures”, *4th Annual European Economic and Financial Society Conference, Economics and Financial Issues in an Enlarged Europe*, Faculdade de Economia, Universidade de Coimbra, Maio de 2005, co-authored with Maria Paula Fontoura and Enrique Martínez-Galán.
- “Testing a Parametric Model against a Semiparametric Alternative: Practical Considerations”, Junho 1994, *INRA*, Paris, co-authored with W. Härdle.

Visiting occasions:

- *University College of London*, London, from April 2001 till July 2001, being funded by FCT (Science and Technology Foundation) and CEMMAP (Centre for Microdata Methods and Practice).
- Institut für Statistik und Ökonometrie, Humboldt-Universität zu Berlin, April 1998.

Organization of Conferences:

- Head of the organizing committee and member of the scientific committee of the international conference endorsed by the Bernoulli Society *Advances In Semiparametric Methods And Applications* to occur in August 2007.
- Head of the organizing committee of the 5th Conference of CEMAPRE, May 1997.

Teaching activity:

- **Doctorate in Economics**
 - ✓ Complementos de Econometria (Econometrics Topics): 2001/02 - 2003/04.
 - ✓ Econometria Avançada (Advanced Econometrics) – Microeconometrics module: 2010/11.
- **Doctorate in Sustainable Energy Systems MIT Portugal**
 - ✓ Energy Modelling –Econometrics module: 2007/08.
 - ✓ Econometrics: 2010/11 -
- **Doctorate in Mathematics Applied to Economics and Management**
 - ✓ Painel Data: 2010/11.
- **Master in Applied Econometrics and Forecast**
 - ✓ Econometria (Econometrics) –2004/05, 2006/07, 2009/10.
 - ✓ Microeconometria Aplicada 1 (Applied Microeconometrics 1) – Panel Data module: 2004/05, 2006/07.
 - ✓ Dados de Painel (Panel Data): 2009/10 -
- **Master in Economics and Master in Monetary and Finance Economics**
 - ✓ Complementos de Econometria (Econometrics Topics): 1998/99; 2001/02 - 2003/04.
- **Graduation in Economics and Management**
 - ✓ Matemática 2 (Mathematics 2) – exercise classes: 1985/86.
 - ✓ Matemática 1 (Mathematics 2) – exercise classes: 1987/90 and lectures: 1990/91.
 - ✓ Estatística (Statistics):1994/95 - 1997/98.
 - ✓ Estatística 1 (Statistics 1): 1998/99 - 1999/00; exercise classes: 2006/07 - 2008/09.
 - ✓ Estatística 2 (Statistics 2): 2006/07 –
 - ✓ Econometria 1 (Econometrics 1): 1996/97 - 1997/98; 2000/01 - 2001/02.
 - ✓ Econometria 2 (Econometrics 2): 1998/99 - 1999/00; 2001/02.
 - ✓ Econometria (Econometrics): 2002/03 - 2006/07; exercise classes: 2008/09 - 2009/10.
- **Graduation in Mathematics Applied to Economics and Management**
 - ✓ Econometria 1 (Econometrics 1): exercise classes: 1997/98; 2002/03 - 2003/04.

Teaching of short courses:

- *Dados de painel com o STATA* (Panel Data with STATA) (14h), CETRAD (Centro de Estudos Transdisciplinares para o Desenvolvimento), UTAD, Julho de 2010.

University Service:

- Member of the Executive Committee of the Mathematics Department of ISEG-UTL from February 2010 till January 2012.
- Member of the Executive Committee of CEMAPRE (with the responsibility of treasurer) since May 2009.till January 2011.
- Member of the Pedagogical Council of ISEG since October 2009.
- Member of the Senate of the Technical University of Lisbon since January 2007 till October 2008.
- Member of the Assembly of ISEG since January 2007 till April 2007.

- Member of the Executive Committee of the Mathematics Department, ISEG, from January 2002 till December 2004.
- Member of the Executive Committee and Member of the Administration Committee of the faculty, ISEG, from February 1999 till December 2000.
- Member of the Assembly of ISEG from February 1999 till December 2000.
- Member of the Pedagogical Council of ISEG, from January 1996 till December 1998.
- Member of the Executive Committee of CEMAPRE from May 1996 till March 1999..

Doctorate thesis advisor:

- Maria do Sacramento Bombaça Basílio – *Infrastructure Public-Private Partnerships: Risk factors and Agents' Participation*. Doctorate in Management ISEG-UTL, December 2011. Co-advisor with Raquel Gaspar, ISEG-UTL.

Master thesis advisor:

- Rita Sofia Martins Filipe da Silva – *Dinâmica da Procura de Banda Larga: Substituição ou Complementaridade entre Tecnologias? Uma Aplicação ao Caso Português*. Mestrado em Economia do ISEG-UTL, December 2011. Co-advisor with João Vareda, IST-UTL e ANACOM.
- Fábio Alexandre Campos – *Estimação de elasticidades constantes: deveremos logaritmizar?* Mestrado em Decisão Económica e Empresarial do ISEG-UTL, November 2011.
- Carla Sofia Diniz Abranches – *Os determinantes do incumprimento do microcrédito em Portugal no período 1999-2009: contributo para o desenvolvimento de um mecanismo de credit scoring na ANDC*, November 2011. Co-advisor with Maria de Nazaré Rala Esparteiro Barroso, ISEG-UTL.
- Nelson António Mendonça Gomes – *Impacto dos programas de microcrédito em Angola. Aplicação a Benguela e Huambo*. Mestrado em Matemática Financeira do ISEG-UTL, March 2011. Co-advisor with Maria de Nazaré Rala Esparteiro Barroso, ISEG-UTL.
- Pedro Miguel Garcia de Oliveira – *Avaliação de Programas em Dados de Painel com Variável Dependente Binária – Um Estudo de Simulação*. Mestrado em Econometria Aplicada e Previsão do ISEG/UTL, March 2007.
- Filipe Manuel de Almeida Morais – *Taxas De Juro Implícitas e Situação Financeira das Empresas Portuguesas: Uma análise Empírica*. Mestrado em Economia Monetária e Financeira do ISEG/UTL, March 2007.
- Filipa Alexandra Brás da Silva – *Modelos Paramétricos de Escolha Discreta Aplicados à Receita Médica e Automedicação no Continente Português*. Mestrado em Econometria Aplicada e Previsão do ISEG/UTL, April de 2005.

Short courses attained:

- *Regression Analysis with Discrete and Censored Dependent Variables* by Colin Cameron, NIPE, Universidade do Minho, June 2010 (12 horas).
- *Econometric Models for Discrete Dependent Variables* by Rainer Winkelmann, ISEG, Universidade Técnica de Lisboa, July 2008 (12 hours).
- *Simulation and the Bootstrap* by Russell Davidson, ISEG, Universidade Técnica de Lisboa, July 2007 (12 hours).
- *Survival Analysis* by Stephen Pryse Jenkins, ISEG, Universidade Técnica de Lisboa, July 2007 (12 hours).
- *Causal Inference and Public Program Evaluation*, by Alberto Abadie, Banco de Portugal, June 2007 (15 hours).
- *Panel Econometrics* by Badi H. Baltagi, Faculdade de Economia da Universidade de Coimbra, March 2007 (12 hours).

- *Topics in Program Evaluation* by Jeffrey M. Wooldridge, NIPE, Universidade do Minho, June 2006 (12 hours).
- *Econometric Analysis of Panel Data* by Stephen R. Bond, ISEG, Universidade Técnica de Lisboa, July 2005 (12 hours).
- *Dynamic Panel Data Analysis*, by Frank Windmeijer, NIPE, Universidade do Minho, June 2005 (12 hours).
- *Topics in Microeconometrics*, by Jeffrey M. Wooldridge, Banco de Portugal, June 2004 (15 hours).
- *Properties of Inference in Dynamic Panel Data Models*, by Jan. F. Kiviet , ISEG/UTL, January 2004 (10 hours).
- *Frontier Models: Theory and Application*, by Leopold Simar, ISEG/UTL, July 2003 (12hours).
- *The Bootstrap*, by Joel L. Horowitz, Centre for Microdata Methods and Practice (CEMMAP), London, 2002 (9 hours).
- *Lectures on Empirical Methods in Macroeconomics and Finance*, by Francis X. Diebold, Banco de Portugal, 2001 (15 hours).
- *Medida e Integral*, by Carlos Silva Ribeiro, ISEG/UTL, 2000 (32 hours).
- *Regression of trending time series*, by Uwe Hassler, ISEG/UTL, 2000 (6 hours).