

94 Artigos Aceitos no 40º Encontro Brasileiro de Econometria

MACROECONOMIA APLICADA

ID	Artigo	Autor(es) e Instituição
6	Financial openness, economic globalization and its effects on monetary policy efficiency and macroeconomic stability	Helder de Mendonça (UFF) and Natália Nascimento (UFF)
7	International Reserves Management in a Model of Partial Sovereign Default	Ricardo Sabbadini (Banco Central do Brasil e FEA/USP)
14	Dispersion in Financing Costs and Development	Tiago Cavalcanti (University of Cambridge and FGV EESP), Joseph Kaboski (University of Notre Dame), Bruno Martins (Banco Central do Brasil) and Cezar Santos (FGV EPGE)
16	Adapting DSGEs for Macroprudential Policy: Regime-Switching with Endogenous Probabilities	Eduardo Castro (Banco Central do Brasil) and Fernando Moreira (The University of Edinburgh)
17	Ambiguity and Economic Cycles in Brazil	Michel Souza (UFVJM), Mauro Ferreira (UFMG) and Lízia Figueiredo (UFMG)
18	Debt-Dependent Fiscal Rules in a Small Open-Economy with Endogenous Financial Crises	Gian Paulo Soave (FEARP/USP)
21	Modeling How Macroeconomic Shocks Affect Regional Employment: Analyzing the Brazilian Formal Labor Market using the Global VAR	Bruno Barbosa (FGV EESP) and Emerson Marçal (FGV EESP)
25	Monetary Policy Volatility Shocks in Brazil	Angelo Marsiglia Fasolo (Banco Central do Brasil)
29	Price setting in Brazil from 1989 to 2007: Evidence on hyperinflation and stable prices	Julia Passabom Araujo (FEA/USP) and Mauro Rodrigues Junior (FEA/USP)
34	Self-employment in the United Kingdom: The role of frictions and labor market institutions	Italo de Paula Franca (FEA/USP) and Renata Narita (FEA/USP)
36	On the implications of strategic uncertainty for expectation formation in macroeconomics	Marcel B Ribeiro (FGV EESP)
44	Indexação e Metas de Inflação	Alexandre B. Cunha (UFRJ)
46	The role of resource misallocation in structural change	Vladimir Teles (FGV EESP) and Rafael Vasconcelos (UFPE)
49	The colonial exports pattern, institutions and current economic performance	Tania El Kallab (Lebanese American University) and Cristina Terra (ESSEC Business School)
58	Inflation Targeting under Fiscal Fragility	Aloisio Araujo (FGV EPGE), Rafael Santos (Banco Central do Brasil e FGV) and Paulo Lins (FGV IBRE)
65	Innovation Coordination Failures and Endogenous Productivity: On the dynamic effect of misallocation	Daniel Mendonça Araújo (UFPE) and Paulo Henrique Vaz (UFPE)
68	Queda e Ascensão da Inflação no Brasil: uma análise da política monetária de Meirelles e de Tombini	Frederico Dutra (UFSC) and Guilherme Moura (UFSC)
72	Producers' expectation shocks and the Business cycles	Marcelo E. Alves Da Silva (PIMES/UFPE), Rafael Vasconcelos (PIMES/UFPE) and Paulo Vaz (PIMES/UFPE)
76	New Credibility Indexes for the Central Bank of Brazil using Kalman Filter: Exploring Signals of Inflation Anchoring in the Long Term	Fernando Oliveira (Banco Central do Brasil and IBMEC/RJ) and Wagner Gaglianone (Banco Central do Brasil)
82	The impact of the international commodity market on the Brazilian economy: an analysis using global-VAR (GVAR)	George Morcerf (IBMEC), Tarciso Gouveia Da Silva (UFRJ) and Osmani Teixeira de Carvalho Guillén(Banco Central do Brasil and IBMEC)

MACROECONOMIA APLICADA

ID	Artigo	Autor(es) e Instituição
84	Geographic discontinuity of a macroprudencial policy: Evidence from Brazilian municipalities	Enlinson H Mattos (FGV EESP), Lucas Teixeira (Banco Central do Brasil and FGV EESP) and Tony Takeda (Banco Central do Brasil)
103	Structural Transformation and Labor Productivity in Brazil	Daniela Costa (Penn Wharton Budget Modeland) and Marcos Marcolino (University of Minnesota)
104	Previsão macroeconômica em tempo real para o Brasil: uma aplicação do modelo VAR com coeficientes variando no tempo e volatilidade estocástica	Bruna Kasprzak Borges (UFRGS) and Marcelo Savino Portugal (UFRGS)
129	Nowcasting Brazilian GDP A Performance Assessment of Dynamic Factor Models	Guilherme Branco (FGV EPGE) and João Victor Issler (FGV EPGE)
151	Employment Cyclical by Firm Size, Wage and Productivity in Brazil	Túlio A. Cravo (Inter-American Development Bank), Paulo Jacinto (UFPR) and Caroline Schimanski (UNU-WIDER)
155	The Role of Global Activity, Uncertainty and Commodity Price in the Determination of Emerging Countries' Business Cycle	Mauro Ferreira (UFMG) and André Valério (FGV EPGE)
165	Liquidity Mismatch or Bubbly Mismatch?	Pierluca Pannella (FGV EESP)
180	Os custos parciais de bem-estar associados à incerteza macroeconômica e aos ciclos de negócios	Fábio Gomes (FEA-RP/USP)

94 Artigos Aceitos no 40º Encontro Brasileiro de Econometria

MICROECONOMIA APLICADA		
ID	Artigo	Autor(es) e Instituição
9	The Effects of Changes in School Entry Age and Duration on Student Performance: Evidence from Brazilian Primary Schooling Reform	Hanbyul Ryu (University of California, Riverside), Steven Helfand (University of California, Riverside) and Roni Barbosa Moreira (UFF)
20	To the Victor Belongs the Spoils? Party Membership and Public Sector Employment in Brazil	Pedro Forquesato (IDados), Fernanda Brollo (The University of Warwick) and Juan Carlos Gozzi (Federal Reserve Board)
26	Firm location: an approach using spatial point process	Adriano Barasal Morales(FEA-RP/USP) and Márcio Poletti Laurini (FEA-RP/USP)
30	Efeitos de Tamanho da Sala no Desempenho dos Alunos: Evidências Usando Regressões Descontínuas no Brasil	Ieda Matavelli (FEA/USP) and Naercio Menezes Filho (Insper e FEA/USP)
37	Can Better Peers Signal Less Success? The Disruptive Effect of Perceived Rank on Career Investment	Rafael P. Ribas (University of Amsterdam), Breno Sampaio (UFPE) and Giuseppe Trevisan (UFPE)
38	The Fire-Armed Police Effect: Evidence from a Quasi-Natural Experiment in Brazil	Paulo Arvate (FGV EESP) and Andre Souza (FGV EESP)
51	Administrative Unit Proliferation and Development: Evidence from Brazilian Municipalities	Christiane Szerman (Princeton University) and Ricardo Dahis (Northwestern University)
64	Condições Iniciais e Resultados Educacionais Futuros: Os efeitos da Malária na Amazônia Brasileira	Maria Izabel Ferreira Mendes (UFJF), Flavia Chein (UFJF) and Luciana Sores Luz Do Amaral (CEDEPLAR/UFMG)
71	Consumer Response to Energy Label Policies:Evidence from the Brazilian Energy Label Program	Cristian Huse (Stockholm School of Economics), Claudio Lucinda (FEA-RP/USP) and Andre Ribeiro (Carnegie Mellon University)
79	The Soup and the Gumbo: Determinants of Creativity and Impact in Popular Music	Bernardo Mueller (UNB)
86	Play to Learn: Impact of Technology on Student's Math Performance	Guilherme Hirata (IDados)
93	Air Pollution Consequences in São Paulo: Evidence for Health	Bruna Guidetti (FEA/USP), Paula Pereda (FEA/USP) and Edson Severnini (Carnegie Mellon University)
94	Do Better Courts Prevent Crime?	Laura Schiavon (UFJF) and Claudio Ferraz (PUC-Rio)
98	Pretrial Detention, Rearrest Rates and Crime: Evidence from the Introduction of Detention Hearings in Brazil	Beatriz Ribeiro (PUC-Rio)
99	Assortative Matching or Exclusionary Hiring? The Impact of Hiring and Pay Policies on Racial Wage Differences in Brazil	Edson Severnini(Carnegie Mellon University), David Card (University of California, Berkeley), Francois Gerard (Columbia University) and Lorenzo Lagos (Columbia University)
107	Health at Birth, short-run health effects and educational outcomes	Isabela Furtado (FGV EESP e Insper) and Enlinson Mattos (FGV EESP)
110	Individual Incentives, Collective Incentives and Socioemotional Skills	Cristine Pinto (FGV EESP), Vladimir Ponczek (FGV EESP), Arabage Amanda (FGV EESP) and Luis Meloni (FGV EESP)
117	Do peers affect students' aspiration? Exploring social networks in Brazilian schools	Jessica Gagete Miranda (Bocconi University)
119	Human capital formation from gestation to age 18: evidence from Brazil	Marina Aguiar Palma (PUC-Rio), Gabriel Ulyssea (University of Oxford) and Naércio Aquino Menezes Filho (Insper e FEA/USP)
122	Assessing the impact of More Doctors Program on health care indicators	Debora Mazetto (FGV EESP) and Enlinson Mattos (FGV EESP)

MICROECONOMIA APLICADA

ID	Artigo	Autor(es) e Instituição
126	Cigarette Consumers Behavior: Effects of Smoking Bans in Brazil	Camila Steffens (FEA/USP) and Paula Pereda (FEA/USP)
127	Can Workforce Recruitment Programs affect Local Labor Markets? Evidence from a Physician Program	Bladimir Carrillo (UFV) and Breno Sampaio (UFPE)
135	The elasticity of population reporting in Brazilian municipalities: 1991–2010	Jevuks Araujo (UFPB) and Enlinson Mattos (FGV EESP)
149	The Effect of Job Referrals on Labor Market Outcomes in Brazil	Ana Cristina Sierra (IDB), Túlio Cravo (IDB), Leandro Justino (IDB) and Christopher O'leary (W.E. Upjohn Institute)
152	College quality signaling and individual performance: Effects on labor market outcomes after graduation	Priscilla Bacalhau (FGV EESP and Insper), Enlinson Mattos (FGV EESP) and Vladimir Ponczek (FGV EESP)
160	Housing programs and labor supply: Evidence from lotteries in Brazil	Carlos Alberto Belchior (PUC-Rio)
161	Labor Market Effects of Public Housing: Evidence from Large-Scale Lotteries	Daniel Da Mata (IPEA) and Lucas Mation (IPEA and University of Chicago)
181	Cash and Care: Conditional Cash Transfers and Birth Outcomes	Cecilia Machado (FGV EPGE) and Tiago Bonomo (FGV EPGE)
183	Money and Politics: The Effects of Campaign Spending Limits on Political Entry and Competition	Eric Avis (University of California, Berkeley), Claudio Ferraz (PUC-Rio), Frederico Finan (University of California, Berkeley) and Carlos Varjao (Stanford University)
184	Revenue Shocks and Fiscal Capacity: Evidence from Brazil	Juan Santini (PUC-Rio), Claudio Ferraz (PUC-Rio) and Dirk Foremny (Universitat de Barcelona)
185	Popularity shocks and political selection	Francisco de Lima Cavalcanti (IEB e UB), Gianmarco Daniele (Bocconi University) and Sergio Galletta (ETH Zürich)
187	An evaluation of the policy response to the recent water crisis in São Paulo, Brazil: A political budget cycles interpretation	David Grover (Grenoble School of Management), Claudio Lucinda (FEA-RP/USP) and Sejal Patel (London School of Economics)
199	Judicial Efficiency and Corporate Bankruptcy Resolutions: Evidence from Brazil	Flavio Moraes (FGV EPGE), Aloisio Araujo (FGV EPGE), Rafael Ferreira (FEA/USP) and Gustavo Araujo (Banco Central do Brasil)

94 Artigos Aceitos no 40º Encontro Brasileiro de Econometria

ECONOMETRIA		
ID	Artigo	Autor(es) e Instituição
3	Testing jump spillovers without testing for jumps	Valentina Corradi (Surrey University), Walter Distaso (Imperial College) and Marcelo Fernandes (FGV EESP)
28	(Continuous) GMM Quantile Regression	Antonio Galvão (University of Arizona), Sergio Firpo (Insper), Alexandre Poirier (Georgetown University), Graciela Sanroman (UDELAR) and Cristine Pinto (FGV EESP)
70	Forecasting with Time-Varying Factor-Augmented Vector Autoregressions	Douglas Eduardo Turatti (Aarhus University)
75	Common Values, Unobserved Heterogeneity, and Endogenous Entry in U.S. Offshore Oil Lease Auctions	Giovanni Compiani (University of California, Berkeley), Philip Haile (Yale University) and Marcelo Sant'Anna (FGV EPGE)
77	Maximum Likelihood Estimation of a TVP-VAR	Guilherme Valle Moura (UFS) and Mateus Rigo Noriller (UFSC)
113	DSGE Estimation using Generalized Empirical Likelihood and Generalized Minimum Contrast	Gilberto Boaretto(PUC-Rio) and Márcio Laurini (FEA/USP)
131	Distributional Counterfactual Analysis with (common) Deterministic trend units	Ricardo Masini (FGV EESP)
133	Markov Switching Gas Copula model	Daniel Tabak (UFRGS) and Flavio Ziegelmann (UFRGS)
139	BooST: Boosting Smooth Trees for Partial Effect Estimation in Nonlinear Regressions	Yuri Fonseca (IMPA), Marcelo Medeiros(PUC-Rio), Gabriel Vasconcelos (PUC-Rio) and Alvaro De Lima Veiga Filho (PUC-Rio)
174	Component shares in continuous time	Gustavo Dias (Aarhus University), Marcelo Fernandes (FGV EESP) and Cristina Scherrer (Aarhus University)

94 Artigos Aceitos no 40º Encontro Brasileiro de Econometria

FINANÇAS		
ID	Artigo	Autor(es) e Instituição
4	The Rise of the Equity Lending Market: Implications for Corporate Policies	Murillo Campello (Cornell University), Rafael Matta (Skema Business School) and Pedro Saffi (University of Cambridge)
5	Does control concentration affect board structure? International evidence	Cristiano Costa (Unisinos) and Henrique Castro (PUC-Rio)
19	Lasso-based index tracking and statistical arbitrage long-short strategies	Leonardo Riegel Sant'Anna (UFRGS), João Frois Caldeira (UFRGS) and Tiago Pascoal Filomena (UFRGS)
43	The cross-section of retail investors: tax-inattention, performance, and behavioral biases	Fernando Chague (FGV EESP), Rodrigo Bueno (FEA/USP) and Bruno Giovannetti (FGV EESP)
69	Infiação Implícita a partir de Títulos Públicos: uma abordagem alternativa	Gustavo Araujo (Banco Central do Brasil) and Flavio Val (Banco Central do Brasil)
88	Profit Status of Microfinance Institutions and Incentives for Earnings Management	Rodrigo Leite (UERJ and FGV), Layla Mendes (FGV/EBAPE) and Rafael Moreira (UFES and FGV/EBAPE)
92	How cash holdings affect the profitability of banking firms?	Glaucia Fernandes (PUC-Rio) and Layla Mendes (FGV/EBAPE)
95	Implied volatility term structure and exchange rate predictability	Jose Renato Ornelas (Banco Central do Brasil) and Roberto Baltieri Mauad (Banco Central do Brasil)
96	Forecasting Large Stochastic Covariance Matrices	Guilherme Valle Moura (UFSC) and André Portela Santos (UFSC)
115	Dotcom Extreme Underpricing	Antonio Gledson De Carvalho (FGV EAESP), Roberto Pinheiro (Federal Reserve Bank of Cleveland)and Joelson Oliveira Sampaio (FGV EESP)
116	Compatible Explanations for Two Different Equity Premia: the Brazilian and U.S. stock markets from 1968 to 2017	Ricardo Brito (Insper), Eurilton Araujo (Banco Central do Brasil) and Antonio Sanvicente (FGV EESP)
176	Volatility Discovery	Gustavo Dias (Aarhus University), Cristina Scherrer (Aarhus University) and Fotis Papailias (King's College London)
179	Mobile Money Use and SME Financial Inclusion in East Africa	Victor Motta (FGV EAESP)
195	Comparação do desempenho de medidas realizadas para previsão de volatilidade de ações da B3	Tainan Boff (UFRGS)and João Caldeira (UFRGS)

94 Artigos Aceitos no 40º Encontro Brasileiro de Econometria

TEORIA ECONÔMICA		
ID	Artigo	Autor(es) e Instituição
10	The Law Abiding Citizen (Axiomatized)	Alvaro Sandroni (Northwestern University/ Kellogg School) and Leo Katz (University of Pennsylvania)
15	Lipschitz Recursive Equilibrium with a Minimal State Space for Growth Models with Heterogeneity	Rodrigo Raad (UFMG)
48	Crime, Broken Families, and Punishment	Emeline Bezin (PSE), Yves Zenou (Monash University) and Thierry Verdier (PUC-Rio)
105	Water Wind and Fire: Competitive Equilibrium in Electricity Markets with Renewables	Rodrigo Moita (Insper) and Daniel Monte (FGV EESP)
111	Menu Choices with Consideration Sets	Leandro Nascimento (UNB), Henrique Rabelo (Instituto Chico Mendes de Conservação da Biodiversidade) and Gil Riella (FGV EBAPE)
120	Bank runs with wary depositors	Diego M Silva (FGV EPGE), Ricardo De O. Cavalcanti(FGV EPGE) and Jefferson D.P. Bertolai (FEA-RP/USP)
140	Robust project selection in cost-based procurement	Rodrigo B. Andrade (FGV EPGE) and Humberto Moreira (FGV EPGE)
148	Tournaments and Nontransitive Rationalization	Matheus Costa (UNB) and Gil Riella (FGV EBAPE)
167	On the Variational Approach to the Analysis of Tax Systems: A Cautionary Tale	Cassiano Breno Alves (Northwestern University), Carlos Eugênio Da Costa (FGV EPGE) and Humberto Moreira (FGV EPGE)