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Luís Antonio Fantozzi Alvarez

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Academic Appointment

University of São Paulo.
2024-current: Assistant Professor, Department of Economics (FEA-USP).

Education

Doctorate in Statistics, University of São Paulo, 2019 – 2022.
Thesis: Inference in parametric models with many L-moments.
Advisor: Pedro Morettin

MSc in Economics, São Paulo School of Economics (FGV-SP), 2017 – 2019.
Dissertation: Homophily in preferences or meetings? Identification and estimation of a dynamic network formation game.
Advisor: Cristine Pinto.

BA in Economics, University of São Paulo, 2013 – 2016.
Monograph: Consumption and Inflation Expectations in Brazil.
Advisor: Fabiana Rocha.

Technical degree in Computer Programming, Federal Institute of São Paulo, 2009 – 2012.
Monograph: Text and file converter to the New Portuguese Orthography (with J. Birkett, J. Fonseca, I. Mendonça and L. Silva).
Advisor: Mauricio Asenjo.

Publication

1. "The interpretation of 2SLS with a continuous instrument: a weighted LATE representation" (with Rodrigo Toneto), *Economics Letters*, April 2024.

Research Papers

1. "Homophily in preferences or meetings? Identifying and estimating an iterative network formation model" (with Cristine Pinto and Vladimir Ponczek; submitted; arXiv preprint 2201.06694).
   - Best Econometrics paper at the 2019 Brazilian Econometric Society meeting.
2. "Randomization Inference Tests for Shift-Share Designs" (with Bruno Ferman and Raoni Oliveira; arXiv preprint 2206.00999).
3. "Inference in parametric models with many L-moments" (with Chang Chiann and Pedro Morettin; arxiv preprint 2210.04146).
4. "Extensions for Inference in Difference-in-Differences with Few Treated Clusters" (with Burno Ferman; arXiv preprint 2302.03131).
5. "Inference in Difference-in-Differences with Few Treated Units and Spatial Correlation" (with Burno Ferman; arXiv preprint 2006.16997).
6. "A maximal inequality for local empirical processes under weakly dependent data" (with Cristine Pinto; arXiv preprint2307.01328).
7. "The learning effects of subsidies to bundles: a semiparametric approach" (with Ciro Biderman; arXiv preprint 2311.01217).
   - Best Econometrics paper at the 2022 Brazilian Econometric Society meeting.
8. "Quantile mixture models: Estimation and Inference" (with Victor Orestes).
   - Best Econometrics paper at the 2023 Brazilian Econometric Society meeting.

Work in Progress

1. "Sensitivity analyses for treatment effect heterogeneity".
2. "Robust randomisation inference with nuisance parameters".
3. "Approximate Bayesian Computation for partially identified models".
4. "Demand estimation under personalised pricing".

Professional Experience

Verde Asset Management
External consultant from October 2020 to February 2023. Consultancy on statistical and econometric methods.

Bloomberg Initiative for Global Road Safety
Data analyst from August, 2016 to August, 2017. Produced technical reports and impact evaluations of urban interventions.

AC Pastore & Associates (macroeconomic consultancy firm)
Intern from January, 2015 to April, 2016. Worked with dataset cleansing and manipulation and provided assistance in writing technical reports and presentations.

Equus Consultoria Empresarial Ltda. (software development firm)
Intern from July, 2011 to December, 2011. Worked with Java development of commercial systems.

Teaching Experience

Undergraduate programme in Economics, FEA-USP.
2024: Instructor for Econometrics III (time series analysis).

Undergraduate programme in Economics, EESP-FGV.
2022: Instructor for Mathematics III (dynamic programming) and Linear Algebra.
2022, **2023**: Instructor for Econometrics III (panel data metrics).

Professional master programme in Economics, EESP-FGV.
2022, **2023**: Instructor for Applied Econometrics.

Master and Doctoral programme in Economics, EESP-FGV.
2018: Teaching assistant for Econometrics I (prof. Bruno Ferman), Econometrics II (prof. Cristine Pinto) and Macroeconomics III (prof. Tiago Cavalcanti).
2019: Teaching assistant for Statistics and Bayesian Econometrics (professor Ricardo Masini).
2020: Teaching assistant for Microeconometrics I and II (professors Bruno Ferman and André Portela).
2022: Teaching assistant for Topics in Econometrics (prof. Carolina Caetano).

Master and Doctoral programme in Statistics, IME-USP.
2020: Teaching assistant for Introduction to Data Science (prof. Pedro Morettin) .

Undergraduate programme in Statistics, IME-USP.
2020, **2021**: Teaching assistant for Introduction to Probability and Statistics I and II (prof. Chang Chiann).

Awards and Honors

2023: Best paper in Econometrics at the Brazilian Econometric Society Meeting.
2023: Fapesp post-doctoral fellowship.
2022: Best paper in Econometrics at the Brazilian Econometric Society Meeting.
2020: CNPq graduate fellowship (Doctorate in Statistics).
2019: Best paper in Econometrics at the Brazilian Econometric Society Meeting.
2019: Capes graduate fellowship (Doctorate in Statistics).
2017: Capes graduate fellowship (MSc in Economics).
2017: Awarded best undergraduate monograph in Economics in the state of São Paulo by the Regional Council of Economics of São Paulo.
2016: Awarded best undergraduate monograph in Economics by the School of Economics, Business and Accounting of the University of São Paulo (FEA-USP).

2016: 3rd place at the 2017 Anpec Graduate Admission Exam (overall score).
2016: highest GPA among students graduating in Economics at FEA-USP in the second semester of 2016.
2013: 1st place at the University of São Paulo Admission Exam, Fuvest (field of Economics and Business).
2012: 2nd place in the field of Exact Sciences for “File and Text Converter to the New Portuguese Orthography” in the 4th Brazilian Congress of Scientific Initiation.
2011: Brazilian delegate in the International Public Speaking Competition (English-Speaking Union).

Conference and Seminar Presentations

2023: Presented “Quantile Mixture Models: Estimation and Inference” at the 2023 Brazilian Econometric Society Meeting.
2023: Presented “Approximate Bayesian Computation for Partially Identified Models” at the 2023 Latin American Meeting of the Econometric Society.
2023: Presented “Quantile Mixture Models: Estimation and Inference” at the FEA-USP seminar series.
2022: Presented “Semiparametric analysis of randomised experiments” at the 2022 Brazilian Econometric Society Meeting.
2022: Presented “Randomization inference tests for shift-share designs” at the 2022 Brazilian Econometric Society Meeting.
2022: Presented “Inference in parametric and semiparametric models with many L-moments” at the 2022 Latin American Meeting of the Econometric Society.
2022: Presented “Homophily in preferences or meetings? Identifying and estimating an iterative network formation model” at the FEA-RP Seminar Series.
2020: Presented “Homophily in preferences or meetings? Identifying and estimating an iterative network formation model” at the 2020 World Congress of the Econometric Society.
2019: Presented “Homophily in preferences or meetings? Identifying and estimating an iterative network formation model” at the 2019 Brazilian Econometric Society Meeting.
2012: Poster presentation of “Conversor de arquivos e textos para o Acordo Ortográfico da Língua Portuguesa de 1990” at the 4th Brazilian Congress of Scientific Initiation.

Skills

Programming languages: Python, R, Java, C#, SQL.
Scientific software: Stata, Matlab, Eviews.
Languages: Portuguese (native), English (fluent), French (advanced), Spanish (advanced), German (basic).

Personal

Date of birth: December 17th, 1994.