

JAIRO FLORES

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UNIVERSITAT POMPEU FABRA

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Contact Information

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Personal Information:

Citizenship: Peruvian, Spanish

Date of birth: 11/01/1991

Languages: Spanish (native), English (fluent)

Computer skills: Matlab, Python, R, Stata, LaTeX, Microsoft Office

Undergraduate Studies:

Bachelor of Social Science in Economics, **Pontifical Catholic University of Peru (PUCP)**, 2013

Graduate Studies:

PhD in Economics, **Universitat Pompeu Fabra (UPF)**, 2018 - present

Expected Completion Date: December 2022

Master of Research in Economics, **Universitat Pompeu Fabra**, 2018

Master of Science in Economics and Finance, **Barcelona Graduate School of Economics**, 2017

Master in Economics, **Pontifical Catholic University of Peru**, 2016

References:

Professor Geert Mesters (main advisor)

Universitat Pompeu Fabra, BGSE

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Professor Christian Brownlees

Universitat Pompeu Fabra, BGSE

christian.brownlees@upf.edu

Professor Piotr Zwiernik

Universitat Pompeu Fabra

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Teaching and Research Fields:

Primary fields: Time Series Econometrics and Nonparametric Econometrics

Secondary fields: Applied Macroeconomics, International Economics

Professional Experience:

2016-	Supervisor at International Economy Dept., Central Reserve Bank of Peru
2013-2015	Economist at International Economy Dept., Central Reserve Bank of Peru
2012-2013	Junior Economist at Macroeconomics Statistics Dept., Central Reserve Bank of Peru

Teaching Experience:

Undergraduate

2017 -	UPF, TA for Probability and Statistics (x4), Data Analysis (x4), Introduction to Macroeconomics, Introduction to Game Theory, Development Economics
2014-2015	PUCP, TA for Macroeconomics (x2)
2014	Universidad de San Martín de Porres (Perú), TA for Intermediate Macroeconomics

Graduate

2015	Universidad del Pacífico (Perú), TA for Quantitative Methods
2014	PUCP, TA for Intermediate Macroeconomics

Research Experience

2018-2019	Research Assistant for Prof. Isaac Baley and Luca Fornaro at UPF
2011	Research Assistant for Prof. Mario Tello at PUCP

Honors, Scholarships, and Fellowships

2016	Scholarship awarded by Central Reserve Bank of Peru for graduate studies
2014	Aristotle Scholarship of Academic Excellence awarded by PUCP
2012	1st. place at LIX Extension Course for Economists organized by Central Reserve Bank of Peru (the best students are invited to join the Bank's technical staff)

Technical Courses

2015	Advanced Macroeconomic Forecasting, Lima, Peru. Organized by Center for Latin American Monetary Studies (CEMLA) and Central Reserve Bank of Peru
2015	Macroeconomic Management and Financial Sector Issues, Brasília, Brazil. Organized by International Monetary Fund and Central Bank of Brazil
2014	US Economy: Interpreting the Indicators, New York, USA. Organized by Federal Reserve Bank of New York
2014	Microeconomics of Banking, Lima, Peru, with Prof. Jean-Charles Rochet. Organized by Central Reserve Bank of Peru
2013	Macroeconomic Forecasting, Brasília, Brazil. Organized by International Monetary Fund and Central Bank of Brazil
2012	LIX Extension Course for Economists/Summer School, Peru. Organized by Central Reserve Bank of Peru

Publications:

“US Monetary Policy Shocks Transmission to Latin America: A GVAR approach”. 2016. Revista Estudios Económicos, Banco Central de Reserva del Perú, issue 32, pages 35-54. (In spanish)

Research Papers:

“Local Polynomial Estimation of Time-Varying Parameters in GMM” (JMP)

Abstract: In this paper I propose a new nonparametric GMM estimator in the presence of time-varying parameters where the estimation of true time-varying parameters is carried out by polynomial approximation fitting as in Fan and Gijbels (1996) and Kristensen and Lee (2019). I show that the proposed estimator retains the properties of consistency and asymptotic normality of the standard GMM under the assumption

of uniform locally stationarity introduced by Dahlhaus et al. (1997). In a Monte Carlo study, the proposed estimator exhibits good performance under various cases of interest such as the Moving Average model and ARCH model and under different functional forms for the parameters. In the application, I study a simple gravity model for international trade with varying parameters for the US economy and main trade partners and find evidence of varying effects of importer GDP and distance on US exports.

Work in Progress:

“Time-varying Functional Local Projection”

“Optimal Forecasting with Weighted Least Squares Estimation of Autoregressive Models”

“Modelling and Forecasting money demand: divide and conquer” with Cesar Carrera