Contact Information

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Citizenship: United States of America, Ecuador

Employment

2021–present	Director of Graduate Studies, Department of Economics, Emory University
2020–present	Professor, Department of Economics, Emory University
2013–2020	Associate Professor, Department of Economics, Emory University
2011–2013	Assistant Professor, Department of Economics, Emory University
2006–2011	Assistant Professor (Adjunct), Department of Economics (Statistics), Indiana University
2004–2006	Tutorial Fellow, Department of Economics, London School of Economics & Political Science

Education

2001–2006	Ph.D. in Economics, London School of Economics & Political Science. Dissertation: "*Identification, Estimation and Efficiency of Nonparametric and Semiparametric Models in Microeconometrics*." Advisor: Oliver B. Linton
2000–2001	M.Sc. in Econometrics & Mathematical Economics, with *Distinction*, London School of Economics & Political Science
1998–2000	B.Sc. in Econometrics & Mathematical Economics, with *First Class Honours*, London School of Economics & Political Science

Teaching Experience

2011–present	Advanced Microeconometrics (graduate), Econometric Methods I (graduate), Empirical Methods & Machine Learning, Microeconometrics, Econometrics. Emory University.
2006–2011	Regression & Time Series (graduate), Computational Econometrics (graduate), Statistical Analysis for Business & Economics, Econometric Theory & Practice I & II, Seminar in Econometrics. Indiana University
2002–2006	Advanced Econometrics (graduate), Econometrics Analysis (graduate), Method of Economic Investigation (graduate), Introduction to Econometrics (graduate), Principles of Econometrics, Introduction to Econometrics. London School of Economics

Research

2022:

1. Manta, Alexandra, Anson T. Y. Ho, Kim P. Huynh, and David T. Jacho-Chávez, (2022) "Estimating Social Effects in a Multilayered Linear-in-Means Model with Network Data," *Statistics & Probability Letters*, 109331.

2021:

2. Ho, Anson T. Y., Kim P. Huynh, David T. Jacho-Chávez, and Diego Rojas-Baez, (2021) "Data Science in Stata 16: Frames, Lasso, and Python Integration," *Journal of Statistical Software*, Vol. 98, pp. 1-9.

3. Handel, Danielle, Anson T. Y. Ho, Kim P. Huynh, David T. Jacho-Chávez, and Carson Rea, (2021) "Econometrics Pedagogy and Cloud Computing: Training the Next Generation of Economists and Data Scientists," *Journal of Econometric Methods*, Vol. 10, no. 1, pp. 89-102.

2020:

4. Rojas, Diego, Juan Estrada, Kim P. Huynh, and David T. Jacho-Chávez, (2020) "Survival Analysis of Bank Note Circulation: Fitness, Network Structure, and Machine Learning," Chapter 9, pp. 235-262, in *Advances in Econometrics: The Econometrics of Networks*, edited by Áureo de Paula, Elie Tamer, and Marcel Voia. Emerald Group Publishing.

5. Chu, Ba, David T. Jacho-Chávez, and Oliver B. Linton, (2020) "Standard Errors for Nonparametric Regression," *Econometric Reviews*, Vol. 39, no. 7, pp. 674-690.

6. Montoya-Blandón, Santiago and David T. Jacho-Chávez, (2020) "Semiparametric Quasi Maximum Likelihood Estimation of the Fractional Response Model," *Economics Letters*, Vol. 186, pp. 108769.

2019:

7. Ho, Anson T. Y., Kim P. Huynh, and David T. Jacho-Chávez, (2019) "Using Nonparametric Copulas to Measure Crude Oil Price Co-movements," *Energy Economics*, Vol. 82, pp. 211-223.

8. Ho, Anson T. Y., Kim P. Huynh, and David T. Jacho-Chávez, (2019) "Productivity and Reallocation: Evidence from Ecuadorian Firm-Level Data," *Economía*, Vol. 20, no. 1, pp. 83-110.

2018:

9. Velásquez-Giraldo, Mateo, Gustavo Canavire-Bacarreza, Kim P. Huynh, and David T. Jacho-Chávez, (2018) "Flexible Estimation of Demand Systems: A Copula Approach," *Journal of Applied Econometrics*, Vol. 33, no. 7, pp. 1109-1116.

10. Chu, Ba, Kim P. Huynh, David T. Jacho-Chávez and Oleksiy Kryvtsov, (2018) "On the Evolution of the United Kingdom Price Distributions," *Annals of Applied Statistics*, Vol. 12, no. 4, pp. 2618-2646.

11. Sabetti, Leonard, David T. Jacho-Chávez, Robert Petrunia and Marcel C. Voia, (2018) "Tail Risk in a Retail Payments System," *Journal of Economics and Statistics*, Vol. 238, no. 3-4, pp. 353-369.

2017:

12. Lundberg, Alexander L., Kim P. Huynh and David T. Jacho-Chávez, (2017) "Income and Democracy: A Smooth Varying Coefficient Redux," *Journal of Applied Econometrics*, Vol. 32, no. 3, pp. 719-724.

13. Bravo, Francesco, Ba Chu and David T. Jacho-Chávez, (2017) "Semiparametric Estimation of Moment Condition Models with Weakly Dependent Data," *Journal of Nonparametric Statistics*, Vol. 29, no. 1, pp. 108-136.

14. Bravo, Francesco, Ba Chu and David T. Jacho-Chávez, (2017) "Generalized Empirical Likelihood M Testing for Semiparametric Models with Time Series Data," *Econometrics and Statistics*, Vol. 4, pp. 18-30.

2016:

15. Escanciano, Juan Carlos, David T. Jacho-Chávez and Arthur Lewbel, (2016) "Identification and Estimation of Semiparametric Two Step Models," *Quantitative Economics*, Vol. 7, no. 2, pp. 561-589.

16. Chen, Xiaohong, David T. Jacho-Chávez and Oliver B. Linton, (2016) "Averaging of an Increasing Number of Moment Condition Estimators," *Econometric Theory*, Vol. 32, no. 1, pp. 30-70.

17. Ho, Anson T. Y., Kim P. Huynh and David T. Jacho-Chávez, (2016) "Flexible Estimation of Copulas: An Application to the US Housing Crisis," *Journal of Applied Econometrics*, Vol. 31, no. 3, pp. 603-610.

18. Huynh, Kim P., David T. Jacho-Chávez, Oleksiy Kryvtsov, Oleksandr Shepotylo and Volodymyr Vakhitov, (2016) "The Evolution of Firm-Level Distributions for Ukrainian Manufacturing Firms," *Journal of Comparative Economics*, Vol. 44, no. 1, pp. 148-162.

19. Bravo, Francesco and David T. Jacho-Chávez, (2016) "Semiparametric Quasi-likelihood Estimation with Missing Data," *Communications in Statistics – Theory and Methods*, Vol. 45, no. 5, pp. 1345-1369.

20. Cubas, German, Anson T. Y. Ho, David T. Jacho-Chávez and Kim P. Huynh, (2016) "Analysing Labour Productivity in Ecuador," Chapter 7, pp. 109-117, in *Productivity and Efficiency Analysis*, edited by William H. Greene, Robin Sickles, Lynda Khalaf, Michael Veall and Marcel Voia. Springer Proceedings in Business and Economics.

2015:

21. Huynh, Kim P., David T. Jacho-Chávez and James K. Self, (2015) "The Distributional Efficacy of Collaborative Learning on Student Outcomes," *The American Economist*, Vol. 60, no. 2, pp. 98-119.

22. Huynh, Kim P., David T. Jacho-Chávez, Robert J. Petrunia and Marcel C. Voia, (2015) "A Nonparametric Analysis of Firm Size, Leverage and Labour Productivity Distribution," *Empirical Economics*, Vol. 48, no. 1, pp. 337-360.

2014:

23. Escanciano, Juan Carlos, David T. Jacho-Chávez and Arthur Lewbel, (2014) "Uniform Convergence of Weighted Sums of Non- and Semi-parametric Residuals for Estimation and Testing," *Journal of Econometrics*, Vol. 178, no. 3, pp. 426-443.

24. Ho, Anson T. Y., Kim P. Huynh and David T. Jacho-Chávez, (2014) "crs: A Package for Nonparametric Spline Estimation in R," *Journal of Applied Econometrics*, Vol. 29, no. 2, pp. 348-352.

2013:

25. Chu, Ba, Kim P. Huynh and David T. Jacho-Chávez, (2013) "Functionals of Order Statistics and their Multivariate Concomitants with Application to Semiparametric Estimation by Nearest Neighbors," *Sankhya: Series B*, Vol. 75, no. 2, pp. 238-292.

2012:

26. Chu, Ba and David T. Jacho-Chávez, (2012) "k-Nearest Neighbour Estimation of Inverse-Density-Weighted Expectations with Dependent Data," *Econometric Theory*, Vol. 28, no. 4, pp. 769-803.

27. Escanciano, Juan Carlos and David T. Jacho-Chávez, (2012) "$\sqrt{n}$-Uniformly Consistent Density Estimation in Nonparametric Regression," *Journal of Econometrics*, Vol. 167, pp. 305-316.

2011:

28. Huynh, Kim P., David T. Jacho-Chávez, Robert J. Petrunia and Marcel C. Voia, (2011) "Functional Principal Component Analysis of Density Families with Categorical and Continuous Data on Canadian Entrant Manufacturing Firms," *Journal of the American Statistical Association*, Vol. 106, no. 495, pp. 858-878.

29. Bravo, Francesco and David T. Jacho-Chávez, (2011) "Empirical Likelihood for Efficient Semiparametric Average Treatment Effects," *Econometric Reviews*, Vol. 30, no. 1, pp. 1-24.

30. Ho, Anson T. Y., Kim P. Huynh and David T. Jacho-Chávez, (2011) "npRmpi: A Package for Parallel Distributed Kernel Estimation in R," *Journal of Applied Econometrics*, Vol. 26, no. 2, pp. 344-349.

31. Bravo, Francesco, Kim P. Huynh and David T. Jacho-Chávez, (2011) "Average Derivative Estimation with Missing Responses," Chapter 5, pp. 129-154, in *Advances in Econometrics: Missing Data Methods*, edited by David Drukker. Emerald Group Publishing.

32. Huynh, Kim P., David T. Jacho-Chávez and Marcel C. Voia, (2011) "Nonlinear Difference-in-Difference Treatment Effect Estimation: A Distributional Analysis," Chapter 9, pp. 247-268, in *Advances in Econometrics: Missing Data Methods*, edited by David Drukker. Emerald Group Publishing.

2010:

33. Huynh, Kim P., David T. Jacho-Chávez and James K. Self, (2010) "The Efficacy of Collaborative Learning Recitation Sessions on Student Outcomes," *American Economic Review: Papers & Proceedings*, Vol. 100, no. 2, pp. 287-291.

34. Jacho-Chávez, David T., Arthur Lewbel and Oliver B. Linton, (2010) "Identification and Nonparametric Estimation of a Transformed Additively Separable Model," *Journal of Econometrics*, Vol. 156, pp. 392-407.

35. Jacho-Chávez, David T. (2010) "Optimal Bandwidth Choice for Estimation of Inverse Conditional–Density–Weighted Expectations," *Econometric Theory*, Vol. 26, no. 1, pp. 94-118.

36. Huynh, Kim P. and David T. Jacho-Chávez, (2010) "Firm Size Distributions Through the Lens of Functional Principal Components Analysis," *Journal of Applied Econometrics*, Vol. 25, no. 7, pp. 1211-1214.

37. Escanciano, Juan Carlos and David T. Jacho-Chávez, (2010) "Approximating the Critical Values of Cramér-von Mises Tests in General Parametric Conditional Specifications," *Computational Statistics and Data Analysis*, Vol. 54, no. 3, pp. 625-636.

38. Linton, Oliver B. and David T. Jacho-Chávez, (2010) "On Internally Corrected and Symmetrized Kernel Estimators for Nonparametric Regression," *Test*, Vol. 19, no. 1, pp. 166-186.

2009:

39. Jacho-Chávez, David T. (2009) "Efficiency Bounds for Semiparametric Estimation of Inverse Conditional-Density-Weighted Functions," *Econometric Theory*, Vol. 25, no. 3, pp. 847-855.

40. Huynh, Kim P. and David T. Jacho-Chávez, (2009) "Growth and Governance: A Nonparametric Analysis," *Journal of Comparative Economics*, Vol. 37, pp. 121-143.

41. Huynh, Kim P. and David T. Jacho-Chávez, (2009) "A Nonparametric Quantile Analysis of Growth and Governance," Chapter 6, pp. 193-221, in *Advances in Econometrics: Nonparametric Econometric Methods*, edited by Jeffrey S. Racine and Qi Li. Emerald Group Publishing.

42. Jacho-Chávez, David T. and Pravin K. Trivedi (2009) "Computational Considerations in Empirical Microeconometrics: Selected Examples," Chapter 15, pp. 775-817, in *Palgrave Handbook of Econometrics, Volume 2: Applied Econometrics*, edited by Terence C. Mills and Kerry Patterson. Palgrave Macmillan.

43. Huynh, Kim P. and David T. Jacho-Chávez, (2009) "Internally–Corrected Conditional Density Estimation," *Journal of Quantitative Economics*, Vol. 7, no. 2, pp. 20-40.

44. Escanciano, Juan Carlos and David T. Jacho-Chávez, (2009) "Uniform in Bandwidth Consistency of Smooth Varying Coefficient Estimators," *Economics Bulletin*, Vol. 29, no.3, pp. 1892-1898.

2008:

45. Jacho-Chávez, David T. (2008) "k Nearest-Neighbor Estimation of Inverse Density Weighted Expectations," Economics Bulletin, Vol. 3, no. 48, pp. 1-6.

2007:

46. Huynh, Kim P. and David T. Jacho-Chávez, (2007) "Conditional Density Estimation: An Application to the Ecuadorian Manufacturing Sector," Economics Bulletin, Vol. 3, no. 62, pp. 1-6.

Awards, Honors, and Scholarships

2021	Eleanor Main Graduate Faculty Mentor Award, Laney Graduate School, Emory University
2020	Elected *Fellow*, Advances in Econometrics
2016	*Michael Szenberg* Prize Best Article Published in *The American Economist* during 2015
2013	*Multa Scripsit* Award, Econometric Theory
2011–2013	SSHRC Standard Research Grant: \$33,600 (CAD) Principal Investigator: Ba M. Chu, Collaborator: David T. Jacho-Chávez
2010–2011	SSHRC 4A Funding (Carleton University): \$5,500 (CAD) Principal Investigator: Marcel C. Voia, Collaborator: David T. Jacho-Chávez
2005, 2010	World Congress Bursary, The Econometric Society: \$1,500 (USD)
2009	International Travel Award, CLACS - Indiana University: \$1,000 (USD)
2001–2004	Research Studentship, London School of Economics
2002–2004	STICERD Research Studentship, London School of Economics
2000–2001	Graduate Studentship, London School of Economics
1998–2001	Scholarship for Overseas Studies, Escuela Superior Politécnica del Litoral

Editorial Work

Senior Co-Editor, *Advances in Econometrics*, 2013–present.

Referee

Advances in Econometrics, *Biometrika*, *Computational Statistics & Data Analysis*, *Econometrica*, *Econometrics*, *Econometrics & Statistics*, *Econometric Reviews*, *Econometric Theory*, *Economics Bulletin*, *Economics Letters*, *Electronic Journal of Statistics*, *Empirical Economics*, *European Economic Review*, *Health Economics*, *Journal of Business Economics & Statistics*, *Journal of Econometrics*, *Journal of Economic Education*, *Journal of Nonparametric Statistics*, *Journal of Risk and Financial Management*, *Journal of Statistical Planning & Inference*, *Oxford Bulletin of Economics & Statistics*, *Portuguese Economic Journal*, *Quantitative Economics*, *Scandinavian Journal of Statistics*, *Statistical Papers*, *Statistics & Probability Letters*, *Test*, *The Econometrics Journal*.

Reviewer

National Science Foundation.

Conferences

Co-Organizer:

Co-Chair of the 2018 Latin American Meetings of the Econometric Society

Metro Atlanta Econometrics Study Group, Emory University, November 2013
Symposium in Econometrics: Financial Econometrics, Indiana University, March 2009
Econometrics Brown Bag, Indiana University, Fall 2008
Symposium in Econometrics: Nonparametric Testing in Econometrics, Indiana University, March 2008

Presentations:

91st Southern Economics Association Conference, Houston, November 2021
12th World Congress of the Econometric Society, Bocconi University, August 2020
85th Southern Economics Association Conference, New Orleans, November 2015
Latin American Meeting of the Econometric Society, Universidad del Privada de Santa Cruz de la Sierra, October 2015
'XXXII Encuentro de Economistas del BCRP,' Universidad del Pacífico, November 2014
'Non and Semiparametric Methods,' University of York, May 2014
88th Annual Conference of the Western Economic Association International, Seattle, June 2013
Latin American Meeting of the Econometric Society, Universidad del Pacífico, November 2012
Midwest Econometric Group 22nd Annual Conference, The Gatton College of Business & Economics, University of Kentucky, September 2012
Latin American Meeting of the Econometric Society, Universidad Adolfo Ibáñez, November 2011
Midwest Econometric Group 21st Annual Conference, University of Chicago Booth School of Business, October 2011
North American Econometric Society Winter Meeting, Denver, January 2011
9th Annual Advances in Econometrics Conference, Southern Methodist University, October 2010
Midwest Econometric Group 20th Annual Conference, Washington University in St. Louis, October 2010
10th World Congress of the Econometric Society, Shanghai Jiao Tong University, August 2010
44th Annual Conference of the Canadian Economic Association, Université Laval , May 2010
Latin American Meeting of the Econometric Society, Universidad Torcuato Di Tella, October 2009
Midwest Econometric Group 19th Annual Conference, Purdue University, September 2009
2009 Far East and South Asia Meeting of the Econometric Society, University of Tokyo, August 2009
13th Annual Meeting of the Latin American and Caribbean Economic Association, Instituto Nacional De Matemática Pura E Aplicada, November 2008
Latin American Meeting of the Econometric Society, Fundação Getulio Vargas, November 2008
7th Annual Advances in Econometrics Conference, Louisiana State University, November 2008
Midwest Econometric Group 18th Annual Conference, University of Kansas, October 2008

Symposium on Econometric Theory and Applications, Seoul National University, May 2008
24th Annual Canadian Econometric Study Group, McGill University, September 2007
Far Eastern Meeting of the Econometric Society, Institute of Economics, Academia Sinica, July 2007
Singapore Econometric Study Group, Singapore Management University, July 2007
Midwest Econometric Group 16th Annual Conference, University of Cincinnati, October 2006
Singapore Econometric Study Group, Singapore Management University, July 2005
ESRC Econometric Study Group Annual Conference, Bristol, July 2005

Invited Seminars:

McGill University (December 2021), Central Reserve Bank of Peru (January 2019), Georgia State University (March 2018), Central Reserve Bank of Peru (January 2017), Central Reserve Bank of Peru (January 2016), University of Michigan (December 2015), University of Missouri (August 2015), University of Alabama (March 2015), West Virginia University (March 2015), Central Reserve Bank of Peru (January 2015), Singapore Management University (December 2014), The Hong Kong University of Science and Technology (December 2014), Universidad EAFIT (August 2014), Office of National Statistics – UK (July 2014), Bank of England (July 2014), Kansas State University (September 2013), Louisiana State University (November 2012), Ohio State University (May 2012), University of Colorado at Boulder (December 2011), Georgia State University (October 2011), Emory University (December 2010), Rice University (November 2010), Texas A&M University (November 2010), Indiana University-Purdue University Indianapolis (September 2010), Simon Fraser University (October 2009), University of British Columbia (February 2009), University of Waterloo (January 2009), University of Texas - Dallas (November 2008), University of Wisconsin - Milwaukee (November 2008), Michigan State University (April 2007), University of York (December 2006), London School of Economics (June 2006 & October 2005), Queen Mary University of London (February 2006), Boston College (January 2006), Indiana University (January 2006), University College London (October 2005), Central Bank of Ecuador (September 2005).

Participant:

Latin American Meeting of the Econometric Society, ESPOL, Guayaquil, November 2018
"The Econometrics of Complex Survey Data" Workshop, Bank of Canada, Ottawa, October 2017
Latin American Meeting of the Econometric Society, Universidad EAFIT, Medellín, November 2016
Conference in Honor of Esfandiar (Essie) Maasoumi, Atlanta, November 2014
American Economics Association Annual Meeting, San Diego, January 2013
Symposium on Econometric Theory and Applications, Kyoto University, August 2009
09w5032 Semiparametric and Nonparametric Methods in Econometrics, Banff International Research Station, April 2009 (by invitation)
25th Annual Canadian Econometric Study Group, Concordia University, September 2008
Workshop on Non/Semiparametric Econometric Methods, Carlton University, September 2008
useR! 2007, The R User Conference, Iowa State University, August 2007
9th World Congress of the Econometric Society, University College London, August 2005

Professional Activities

External Reviewer, Department of Economics, University of the West Indies at Mona, February 2021
External Reviewer, Graduate Program in Economics, University of Miami, February 2020
Invited instructor, "Métodos Empíricos y Aprendizaje Automático para Economía," Banco Central de Reserva de Perú, January 2020
Invited instructor, "Econometría Avanzada II," Universidad EAFIT, September 2019
Invited instructor, "Taller the Escritura Científica y Publicación Académica," ESPOL, July 2019
Invited instructor, "Experimetrics," Bank of Canada, December 2018
Invited instructor, "Econometría Avanzada II," Universidad EAFIT, July 2018
Invited instructor, "Econometría Avanzada II," Universidad EAFIT, September 2017
Invited instructor, "Microeconometría usando Stata," Banco Central de Reserva de Perú, January 2016, 2017, 2018, 2019
Invited instructor, "Microeconometría y Evaluación de Programas," Banco Central de Reserva de Perú, January 2015
Invited instructor, "Métodos Cuantitativos para Datos Experimentales," Universidad EAFIT, November 2016
Invited instructor, "Econometrics," FLACSO (Ecuador), September 2015
Invited instructor, "Métodos Noparamétricos para Evaluación de Impacto de Políticas Públicas y Programas Sociales," Universidad EAFIT, August 2014, 2015
Invited instructor, "Métodos Noparamétricos para Evaluación de Impacto de Políticas Públicas y Programas Sociales," Universidad San Francisco de Quito, November 2012
Invited speaker, "Symposium on Micro-econometrics," Bank of Canada & Carleton University, October 2012
Invited instructor, "Métodos No-paramétricos para Análisis Distribucional en Microeconometría usando R," Universidad San Francisco de Quito, July 2011
Invited instructor, "Métodos Noparamétricos y Semiparamétricos en Microeconometría con Aplicaciones en R," Universidad San Francisco de Quito, June 2010
Invited instructor, "Métodos Noparamétricos y Semiparamétricos en Microeconometría con Aplicaciones en R," Banco Central de Reserva de Perú, June-July 2010
Invited speaker, "Jóvenes Investigadores Ecuatorianos en Economía," Universidad de las Américas, July 2010 (sponsored by the Inter-American Development Bank)

Student Supervision

Graduate:

Pablo Estrada (Advisor, *In progress*)
In progress

Alexandra Manta (Advisor, *In progress*)
In progress

Linh Phan (Advisor, *In progress*)
In progress

Juan Estrada (Co-Advisor, 2022)
"*Causal Inference in Multilayered Networks*"
Initial Placement: Post-Doctoral Fellow - Quantitative Social Sciences, Emory University, Atlanta, USA

Diego Rojas (Co-Advisor, 2022)
"*Essays in Network Econometrics and Data Science: Theory and Practice*"
Initial Placement: Economist, Amazon, Seatle, USA

Santiago Montoya-Blandón (Advisor, 2021)
"*Flexible Estimation Methods for Multivariate Fractional Outcomes*"
Initial Placement: Lecturer in Econometrics, University of Glasgow, Glasgow, UK

Xiangyu Gong (Advisor, 2018)
"*On the Housing Provident Fund in China*"
Initial Placement: Model Validation Analyst, Bank of the West, San Francisco, USA

Alexander Lars Lundberg (Co-Advisor, 2017)
"*Economic Decision Making in Criminal Trials*"
Initial Placement: Assistant Professor, West Virginia University, Morgantown, USA

Undergraduate:

Bei (Nicole) Luo (2017-2018)
"*The Evolution of Distributions of US Imports*"

Dissertation Committee Member:

Graduate: Edouard Wemy (2015), Ke Wu (2015), Xiaochun Liu (2014), Maria Vyshnya Aslam (2014), Jing Xu (2013), Stephen Kiebzak (2012), Judex Hyppolyte (2010), Zaichao Du (2010), Chenguang Li (2010), Qian Li (2009), Xiaoxun Gao (2010).

Undergraduate: Menqi Zhao (2015), Yuewen Chen (2013), Emily Andruska (2009), Savanah Franklin (2009).