

Luis Antonio Fantozzi Alvarez

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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.

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](#)).
 - Awarded 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 preprint 2307.01328](#)).
7. “The learning effects of subsidies to bundles: a semiparametric approach” (with Ciro Biderman; submitted; [arXiv preprint 2311.01217](#)).
 - Awarded best Econometrics paper at the 2022 Brazilian Econometric Society meeting.
8. “Quantile mixture models: Estimation and Inference” (with Victor Orestes).
 - Awarded best Econometrics paper at the 2023 Brazilian Econometric Society meeting.

Notes and Comments

1. “The interpretation of 2SLS with a continuous instrument: a weighted LATE interpretation (with Rodrigo Toneto; submitted; [SSRN preprint 4624610](#)).

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| Work in Progress | <ol style="list-style-type: none"> 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 | <p>Verde Asset Management External consultant from October 2020 to February 2023. Consultancy on statistical and econometric methods.</p> <p>Bloomberg Initiative for Global Road Safety Data analyst from August, 2016 to August, 2017. Produced technical reports and impact evaluations of urban interventions.</p> <p>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.</p> <p>Equus Consultoria Empresarial Ltda. (software development firm) Intern from July, 2011 to December, 2011. Worked with Java development of commercial systems.</p> |
| Research Assistance | <p>Research Assistant to Professor Cristine Pinto (Insper). Period: August 2017 to March 2019; June to December 2020.</p> <p>Research Assistant to Professor Bruno Ferman (EESP-FGV). Period: May 2019 to May 2020.</p> <p>Research Assistant to Professor Ciro Biderman (EAESP-FGV). Period: August 2016 to July 2017.</p> |
| Teaching Experience | <p>Master and Doctoral programme in Statistics, IME-USP. 2020: Teaching assistant for Introduction to Data Science (professor Pedro Morettin).</p> <p>Master and Doctoral programme in Economics, EESP-FGV. 2018: Teaching assistant for Econometrics I (professor Bruno Ferman), Econometrics II (professor Cristine Pinto) and Macroeconomics III (professor 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 (professor Carolina Caetano).</p> <p>Professional master programme in Economics, EESP-FGV. 2022-2023: Professor for Applied Econometrics.</p> <p>Undergraduate programme in Economics, EESP-FGV. 2018: Teaching assistant for Econometrics I (professor Cristine Pinto) and Econometrics II (professor Ricardo Masini). 2019: Teaching assistant for Econometrics III (professor Cristine Pinto). 2022: Tutor for Econometrics III, Mathematics III and Linear Algebra. 2023: Tutor for Econometrics III.</p> <p>Undergraduate programme in Statistics, IME-USP. 2020-2021: Teaching assistant for Introduction to Probability and Statistics I and II (professor Chang Chiann).</p> |

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| Awards and Honors | <p>2023: Best paper in Econometrics at the Brazilian Econometric Society Meeting.</p> <p>2023: Fapesp post-doctoral fellowship.</p> <p>2022: Best paper in Econometrics at the Brazilian Econometric Society Meeting.</p> <p>2020: CNPq graduate fellowship (Doctorate in Statistics).</p> <p>2019: Best paper in Econometrics at the Brazilian Econometric Society Meeting.</p> <p>2019: Capes graduate fellowship (Doctorate in Statistics).</p> <p>2017: Capes graduate fellowship (MSc in Economics).</p> <p>2017: Awarded best undergraduate monograph in Economics in the state of São Paulo by the Regional Council of Economics of São Paulo.</p> <p>2016: Awarded best undergraduate monograph in Economics by the School of Economics, Business and Accounting of the University of São Paulo (FEA-USP).</p> <p>2016: 3rd place at the 2017 Anpec Graduate Admission Exam (overall score).</p> <p>2016: highest GPA among students graduating in Economics at FEA-USP in the second semester of 2016.</p> <p>2013: 1st place at the University of São Paulo Admission Exam, Fuvest (field of Economics and Business).</p> <p>2012: 2nd place in the field of Exact Sciences for “File and Text Converter to the New Portuguese Ortography” in the 4th Brazilian Congress of Scientific Initiation.</p> <p>2011: Brazilian delegate in the International Public Speaking Competition (English-Speaking Union).</p> |
| Conference and Seminar Presentations | <p>2023: Presented “Quantile Mixture Models: Estimation and Inference” at the 2023 Brazilian Econometric Society Meeting.</p> <p>2023: Presented “Approximate Bayesian Computation for Partially Identified Models” at the 2023 Latin American Meeting of the Econometric Society.</p> <p>2023: Presented “Quantile Mixture Models: Estimation and Inference” at the FEA-USP seminar series.</p> <p>2022: Presented “Semiparametric analysis of randomised experiments” at the 2022 Brazilian Econometric Society Meeting.</p> <p>2022: Presented “Randomization inference tests for shift-share designs” at the 2022 Brazilian Econometric Society Meeting.</p> <p>2022: Presented “Inference in parametric and semiparametric models with many L-moments” at the 2022 Latin American Meeting of the Econometric Society.</p> <p>2022: Presented “Homophily in preferences or meetings? Identifying and estimating an iterative network formation model” at the FEA-RP Seminar Series.</p> <p>2020: Presented “Homophily in preferences or meetings? Identifying and estimating an iterative network formation model” at the 2020 World Congress of the Econometric Society.</p> <p>2019: Presented “Homophily in preferences or meetings? Identifying and estimating an iterative network formation model” at the 2019 Brazilian Econometric Society Meeting.</p> <p>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.</p> |
| Skills | <p>Programming languages: Python, R, Java, C#, SQL.</p> <p>Scientific software: Stata, Matlab, Eviews.</p> <p>Languages: Portuguese (native), English (fluent), French (advanced), Spanish (advanced), German (basic).</p> |
| Personal | <p>Date of birth: December 17th, 1994.</p> |