João M.C. Santos Silva

Curriculum Vitae: February 2024

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Academic qualifications

1992 – Ph.D., University of Bristol, Department of Economics.

1988 – M.Sc. in Mathematical Methods for Economics and Business Administration, School of Economics and Management, Technical University of Lisbon.

1985 – Degree in Economics, School of Economics and Management, Technical University of Lisbon.

Career details

2021/— – Professor, University of Surrey.

2015/2020 – Professor, Head of the School of Economics, University of Surrey.

2007/2015 – Professor, Department of Economics, University of Essex.

2000/2006 – Professor, School of Economics and Management, Technical University of Lisbon.

1995/1996 – Human Capital & Mobility Fellow, Department of Economics, University College London.

1995/2000 – Associate Professor, School of Economics and Management, Technical University of Lisbon.

1992/1995 – Assistant Professor, School of Economics and Management, Technical University of Lisbon.

1985/1992 – Teaching Assistant, School of Economics and Management, Technical University of Lisbon.

Research Publications

2024 Santos Silva, J.M.C., and Winkelman, R., "Misspecified exponential regressions: Estimation, interpretation, and average marginal effects," *The Review of Economics and Statistics*, forthcoming.

2024 Breinlich, H., Novy, D., and Santos Silva, J.M.C., "Trade, Gravity and Aggregation," *The Review of Economics and Statistics*, forthcoming.

2022 Santos Silva, J.M.C. and Tenreyro, Silvana, "The Log of Gravity at 15," *Portuguese Economic Journal*, 21, 423–437.

2020 Kemp, G.C.R., Parente, P.M.D.C., and Santos Silva, J.M.C., "Dynamic Vector Mode Regression," *Journal of Business & Economic Statistics*, 38(3), pp. 647-661.

2019 Machado, J.A.F. and Santos Silva, J.M.C., "Quantiles via Moments," *Journal of Econometrics*, 213(1), pp. 145-173.

2016 Machado, J.A.F., Santos Silva, J.M.C., and Wei, K., "Quantiles, Corners, and the Extensive Margin of Trade," *European Economic Review*, 89, pp. 73-84.

2016 Parente, P.M.D.C. and Santos Silva, J.M.C., "Quantile regression with clustered data," *Journal of Econometric Methods*, 5(1), pp. 1-15.

2015 Dias, D.; Marques, C.R.; Martins, F. and Santos Silva, J.M.C., "Understanding price stickiness: Firm-level evidence on price adjustment lags and their asymmetries," *Oxford Bulletin of Economics and Statistics*, 77(5), pp. 701-718.

2015 Santos Silva, J.M.C. and Tenreyro, S., "Trading partners and trading volumes: Implementing the Helpman-Melitz-Rubinstein model empirically," *Oxford Bulletin of Economics and Statistics*, 77(1), pp. 93-105.

2015 Santos Silva, J.M.C.; Tenreyro, S. and Windmeijer, F., "Testing competing models for non-negative data with many zeros," *Journal of Econometric Methods*, 4(1), pp. 29-46.

2014 Santos Silva, J.M.C., Tenreyro, S., and Wei, K., "Estimating the extensive margin of trade," *Journal of International Economics*, 93(1), pp. 67-75.

2012 Kemp, G.C.R. and Santos Silva, J.M.C., "Regression towards the mode," *Journal of Econometrics*, 170(1), pp. 92-101.

2012 Papadopoulos, G. and Santos Silva, J.M.C., "Identification issues in some double-index models for non-negative data," *Economics Letters*, 117(1), pp. 365-367.

2012 Dhaene, G. and Santos Silva, J.M.C., "Specification and testing of models estimated by quadrature," *Journal of Applied Econometrics*, 27(2), pp. 322-332.

2012 Parente, P.M.D.C. and Santos Silva, J.M.C., "A cautionary note on tests for overidentifying restrictions," *Economics Letters*, 115(2), pp. 314-317.

2012 Baldauf, M. and Santos Silva, J.M.C., "On the use of robust regression in econometrics," *Economics Letters*, 114(1), pp. 124-127.

2011 Santos Silva, J.M.C. and Tenreyro, S., "`poisson`: Some convergence issues," *STATA Journal*, 11(2), pp. 207-212.

2011 Santos Silva, J.M.C. and Tenreyro, S., "Further simulation evidence on the performance of the Poisson pseudo-maximum likelihood estimator," *Economics Letters*, 112(2), pp. 220-222.

2010 Santos Silva, J.M.C. and Tenreyro, S., "Currency Unions in Prospect and Retrospect," *Annual Review of Economics*, 2, pp. 51-74.

2010 Santos Silva, J.M.C. and Tenreyro, S., "On the Existence of the Maximum Likelihood Estimates in Poisson Regression," *Economics Letters*, 107(2), pp. 310-312.

2009 Santos Silva, J.M.C. and Murteira, J.M.R., "Estimation of Default Probabilities Using Incomplete Contracts Data", *Journal of Empirical Finance*, 16(3), pp. 457-465.

2008 Monfardini, Chiara and Santos Silva, J.M.C., "What can we learn about correlations from multinomial probit estimates?", *Economics Bulletin*, 3(28), pp. 1-9.

2007 Dias, D.; Marques, C.R. and Santos Silva, J.M.C., "Time or state dependent price setting rules? Evidence from micro data", *European Economic Review*, 51(7), pp. 1589-1613.

2007 Godfrey, L.G. and Santos Silva, J.M.C., "A Note on Variable Addition Tests for Linear and Log-Linear models", *Economics Letters*, 95(3), pp. 422-427.

2007 Dias, D.; Marques, C.R. and Santos Silva, J.M.C., "A Note on Measuring the Importance of the Uniform Nonsynchronization Hypothesis", *Economics Bulletin*, 4(6) 1-8.

2006 Santos Silva, J.M.C. and Tenreyro, S., "The Log of Gravity", *The Review of Economics and Statistics*, 88(4), 641 -658.

2006 Godfrey, L.G.; Orme, C.D. and Santos Silva, J.M.C., "Simulation-Based Tests for Heteroskedasticity in Linear Regression Models: Some Further Results", *Econometrics Journal*, 9(1), pp. 76-97.

2006 Reis, H. and Santos Silva, J.M.C., "Hedonic Prices Indexes for New Passenger Cars in Portugal (1997-2001)", *Economic Modelling*, 23(6), pp. 890-908.

2006 Santos Silva, J.M.C., "A Note on Influence Assessment in Score Tests", *Communications in Statistics: Theory and Methods*, 35(7), pp. 1243-1256.

2006 Machado, J.A.F. and Santos Silva, J.M.C., "A Note on Identification with Averaged Data", *Econometric Theory*, 22(3), pp. 537-541.

2005 Machado, J.A.F. and Santos Silva, J.M.C., "Quantiles for Counts", *Journal of the American Statistical Association*, vol. 100, no. 472, pp. 1226-1237.

2005 Dias, D.; Marques, C.R.; Neves, P.D. and Santos Silva, J.M.C., "On the Fisher-Konieczny Index of Price Changes Synchronization", *Economics Letters,* 87(2), 279-283.

2004 Godfrey, L.G. and Santos Silva, J.M.C., "Bootstrap Tests of Nonnested Hypotheses: Some Further Results", *Econometric Reviews*, 23(4), pp. 325-340.

2004 Santos Silva, J.M.C., "Deriving Welfare Measures in Discrete Choice Experiments: A Comment to Lancsar and Savage (2)" *Health Economics*, 13(9), pp. 913-918.

2003 Santos Silva, J.M.C., "A Note on the Estimation of Mixture Models under Endogenous Sampling", *Econometrics Journal*, 6(1), pp. 46-52.

2002 Chesher, Andrew and Santos Silva, J.M.C, "Taste Variation in Discrete Choice Models", *The Review of Economic Studies*, 69(1), pp. 147-168.

2001 Santos Silva, J.M.C., "A Score Test for Non-nested Hypotheses with Applications to Discrete Data Models", *Journal of Applied Econometrics* 16(5), pp. 577-597.

2001 Santos Silva, J.M.C. and Windmeijer, Frank, "Two-Part Multiple Spell Models for Health Care Demand", *Journal of Econometrics*, 104(1), pp. 67-89.

2001 Santos Silva, J.M.C. and Cardoso, F.N., "The Chow-Lin Method Using Dynamic Models", *Economic Modelling*, 18(2), pp. 269-280.

2001 Santos Silva, J.M.C., "Influence Diagnostics and Estimation Algorithms for Powell's SCLS", *Journal of Business and Economic Statistics*, 19(1), pp. 55-62.

2000 Machado, J.A.F. and Santos Silva, J.M.C., "Glejser's Test Revisited", *Journal of Econometrics,* 97(1), pp. 189-202.

2000 Santos Silva, J.M.C. and Covas, Francisco, "A Modified Hurdle Model for Completed Fertility", *Journal of Population Economics*, 13(2), pp. 173-188.

2000 Santos Silva, J.M.C., "Does the Link Matter?", *Econometric Theory*, Solution 99.5.3, 16, 5, pp. 794-795.

1999 Santos Silva, J.M.C., "Does the Link Matter?", *Econometric Theory*, Problem 99.5.3, 15, 5, p. 778.

1998 Santos Silva, J.M.C., "A Consistent Estimator for Truncated Poisson Models With Specification Error", *Econometric Theory*, Solution 97.3.1., 14, 3, pp. 82-383.

1997 Santos Silva, J.M.C., "A Consistent Estimator for Truncated Poisson Models With Specification Error", *Econometric Theory*, Problem 97.3.1., 13, 4, p. 605.

1997 Santos Silva, J.M.C.,"Generalized Poisson Regression for Positive Count Data", *Communications in Statistics: Simulation and Computation*, 26(3), pp. 1089-1102.

1997 Santos Silva, J.M.C., "Unobservables in Count Data Models for On-Site Samples", *Economics Letters*, 54(3), pp. 217-220.

1997 Windmeijer, F.A.G. and Santos Silva, J.M.C., "Endogeneity in Count Data Models: An Application to Demand for Health Care", *Journal of Applied Econometrics*, 12(3), pp. 281-294.

1993 Santos Silva, J.M.C., "A Note on the Score Test for Neglected Heterogeneity in the Truncated Normal Regression Model", *Economics Letters*, 43(1), pp. 11-14.

Unpublished working papers

2021 Breinlich, H., Corradi, V., Rocha, N., Ruta, M., Santos Silva, J.M.C., Zylkin, T. (2021), Machine Learning in International Trade Research: Evaluating the Impact of Trade Agreements, Policy Research working paper 9629, Washington (D.C.): World Bank.

2008 Machado, J.A.F. and Santos Silva, J.M.C., *Quantiles for fractions and other mixed data*, Department of Economics, University of Essex, Discussion Paper No 656.

2006 Santos Silva, J.M.C., *Monthly estimates for the Portuguese unemployment rate*, Eurostat-Euroindicators Working Papers and Studies, General and regional statistics, KS-DT-05-006.

Other publications

2021 Breinlich, H., Corradi, V., Rocha, N., Ruta, M., Santos Silva, J.M.C., Zylkin, T. (2021), Chapter 3 - Using Machine Learning to Assess the Impact of Deep Trade Agreements, in Fernandes, A., Rocha, N., and Ruta, M. (eds.), The Economics of Deep Trade Agreements, CEPR Press: London, pp. 25-34.

2013 Santos Silva, J.M.C. and Tenreyro, Silvana, "Chapter 31 - Currency Unions," in Gerard Caprio Jr. (ed.), *The Evidence and Impact of Financial Globalization*, Academic Press: San Diego, Pages 451-461.

2011 Santos Silva, J.M.C., "A Review of Micro-Econometrics: Methods of Moments and Limited Dependent Variables by Myoung-jae Lee," *Econometrics Journal*, 14(2), pp. B1-B4.

2010 Santos Silva, J.M.C. and Tenreyro, S., "Has the euro increased trade?," *Centre-Piece*, 15(2), pp. 6-7.

2009 Dias, D.; Marques, C.R., Martins, F. and Santos Silva, J.M.C., "Price adjustment lags: Evidence from firm-level data," *Economic Bulletin, Banco de Portugal*, 15(4), pp. 51-69.

2002 Machado, J.A.F. and Santos Silva, J.M.C., "50 anos de ensino de econometria em Portugal," *Economia*, 26, pp. 95-112.

1999 Covas, F. and Santos Silva, J.M.C., "Outlet substitution bias," *Economic Bulletin, Banco de Portugal*, 5(3), pp. 77-85.

Software components

2018 Machado, J.A.F. and Santos Silva, J.M.C., "IVQREG2: Stata module to estimare structural quantile functions," Statistical Software Components S458571, Boston College Department of Economics.

2018 Machado, J.A.F. and Santos Silva, J.M.C., "XTQREG: Stata module to compute quantile regression with fixed effects," Statistical Software Components S458523, Boston College Department of Economics.

2016 Santos Silva, J.M.C., "AEXTLOGIT: Stata module to estimate average elasticities for fixed effects logit," Statistical Software Components S458254, Boston College Department of Economics.

2016 Machado, J.A.F., Santos Silva, J.M.C., and Wei, K., "FQREG: Stata module to estimate quantile regression for non-negative data with a mass-point at zero and an upper bound," Statistical Software Components S458192, Boston College Department of Economics.

2015 Santos Silva, J.M.C., Tenreyro, S., and Windmeijer, F., "HPC: Specification test to discriminate between models for non-negative data with many zeros," Statistical Software Components S457963, Boston College Department of Economics.

2013 Santos Silva, J.M.C., Tenreyro, S., and Wei, K., "FLEX: Stata module for flexible pseudo maximum likelihood estimation of models for doubly-bounded data," Statistical Software Components S457735, Boston College Department of Economics.

2012 Santos Silva, J.M.C., "SCLS: Stata module to perform symmetrically censored least squares," Statistical Software Components S457402, Boston College Department of Economics.

2011 Machado, J.A.F. and Santos Silva, J.M.C., "MSS: Stata module to perform heteroskedasticity test for quantile and OLS regressions," Statistical Software Components S457370, Boston College Department of Economics.

2011 Machado, J.A.F., Parente, P.M.D.C., and Santos Silva, J.M.C., "QREG2: Stata module to perform quantile regression with robust and clustered standard errors," Statistical Software Components S457369, Boston College Department of Economics.

2011 Santos Silva, J.M.C. and Tenreyro, S., "PPML: Stata module to perform Poisson pseudo-maximum likelihood estimation," *STATA Journal*, 11(2), pp. 207-212.

Doctoral students supervised to completion and current affiliation

2019/22 Eliza da Silva Gomes (National Institute of Economic and Social Research).

2019/22 Donghyun Park (Bank of Korea).

2011/15 Kehai Wei (University of International Business and Economics).

2011/15 Jorge Prado (Deloitte Risk Analytics).

2010/13 Bruno Trancoso da Rocha (Universidade de Lisboa).

2008/11 Georgios Papadopoulos (University of East Anglia).

2008/10 Alberto Colino (Universidad Complutense Madrid).

2008/10 Styliani Christodoulopoulou (European Central Bank).

1998/06 José M.R. Murteira (Universidade de Coimbra).

Research Grants

2020/23 Machine Learning in International Trade Research - Evaluating the Impact of Trade Agreements; with Holger Breinlich (PI), Valentina Corradi, and Tom Zylkin; £475.000 (ESRC).

2017/21 Aggregation in Gravity-Base Estimation: Theory, Evidence and Policy Implications; with Holger Breinlich, Natalie Chen, Dennis Novy (PI), and Carlo Perroni; £350.000 (ESRC).

Advisory work

- Adviser for RBB Economics, London, since July 2008.
- Adviser of the research department of Banco de Portugal (the Portuguese central bank) from 1999 to 2006.
- Adviser of Instituto Nacional de Estatística (Statistics Portugal) from 1994 to 2006.
- Previous Advisory work includes short-term contracts with the Portuguese securities market and telecommunications regulators, commercial banks, and large firms such as Yellow Pages and TELECOM Portugal.