

# João Mário McMillan da Cunha Valle e Azevedo

Banco de Portugal  
Economic Research Department  
Av. Almirante Reis, 71-6th floor  
1150-012 Lisbon, Portugal

+351 21 313 01 63  
jvazevedo@bportugal.pt  
<http://docentes.fe.unl.pt/~azevedoj>

## Education

Stanford University

Ph.D. in Economics, 2003-2007

London School of Economics and Political Science

M.Sc. in Statistics (*Distinction*), 2001-2002

Technical University of Lisbon (ISEG)

Licenciatura in Mathematics Applied to Economics and Business (*Distinction*), 1996-2001

## Employment

Banco de Portugal, 2007-Present

*Researcher*, Economic Research Department

Universidade NOVA de Lisboa, 2007-Present

*Invited Assistant Professor*, Faculdade de Economia

Stanford University, 2005/2006

*Teaching Assistant*, Department of Economics

Free University of Amsterdam, 2002/2003

*Researcher*, Department of Econometrics

Banco de Portugal, 2000/2001

*Junior Researcher*, Economic Research Department

## Research Interests

Time Series Econometrics and Macroeconomics

## Awards and Honors

Doctoral Scholarship, Fundação para a Ciência e Tecnologia, 2003-2007

Doctoral Fellowship, Stanford University, 2003/2004 and 2004/2005

Robert McKenzie prize, London School of Economics and Political Science, 2002

Graduate Merit Award, London School of Economics and Political Science, 2001

Master's Scholarship, Fundação para a Ciência e Tecnologia, 2001/2002

Research Scholarship, Banco de Portugal, 2001/2002

Highest GPA prize, Arthur Andersen Portugal, 2001

Merit Award, Technical University of Lisbon, 1997-2001

## **Publications**

“Measuring Synchronisation and Convergence of Business Cycles”

(with Koopman, S.J.), *Oxford Bulletin of Economics and Statistics*, Vol. 70(1),

February 2008, pp.23-51

“Tracking the Business Cycle of the Euro Area: a Multivariate Model-based Band-pass Filter”

(with Koopman, S.J. and Rua, A.), *Journal of Business and Economic Statistics*, Vol. 24(3),

July 2006, pp.278-290

## **Working papers**

“A Multivariate Band-Pass Filter”, October 2007 (submitted)

“Interpretation of the Effects of Filtering Integrated Time Series”, September 2007 (submitted)

“Exact Limit of the Expected Periodogram in the Unit-Root case”, September 2007 (submitted)

“Political Control and Monopolies in the Rise and Fall of the First Portuguese Empire”, March 2006

“Cyclical Co-movement Within the European Union in the Period 1960-1999. A Frequency Domain Approach”, Working paper no. 5-2002, Banco de Portugal.

## **Work in progress**

“Retraining and Unemployment in Turbulent Times”

## **References**

Peter Hansen

Department of Economics

Stanford University

Peter.Hansen@stanford.edu

Siem Jan Koopman

Department of Econometrics

Free University of Amsterdam

S.J.Koopman@feweb.vu.nl

Robert Hall

Department of Economics

Stanford University

ReHall@stanford.edu

Aprajit Mahajan

Department of Economics

Stanford University

Amahajan@stanford.edu

## **Personal Information**

Date of Birth: 12 August, 1978

Citizenship: Portuguese

Languages: Portuguese (native), English (fluent), Spanish (fluent), Italian (fair), French (fair)