Nuno Sobreira

CONTACT AND PERSONAL INFORMATION	ISEG - Lisboa School of Economics and Management Rua do Quelhas, 6 1200-781 Lisboa PORTUGAL	*Birth*: December 8, 1983 *Nationality*: Portuguese *Telephone:* (+351) 213925800 *E-mail:* nsobreira@iseg.ulisboa.pt

RESEARCH INTERESTS

Structural Breaks, Economic Forecasting, Realized and Stochastic Volatility, Unit Roots, Cointegration, Long Memory

EDUCATION

Nova School of Business and Economics,

Ph.D., Economics, **July 2012**
- Thesis Title: *Three Essays on Structural Breaks*
- Thesis Specialization Area: *Time Series Analysis*
- Adviser: Professor Luis Catela Nunes
- Area of Study: Macroeconometrics

Licenciatura (B.S.), Economics, **June 2005**

University of Amsterdam - The Faculty of Economics and Business,

Visiting Phd Student, Economics, **September 2009 - February 2010**

University of Copenhagen - Department of Economics,

Visiting B.S. Student, Economics, **February 2005 - June 2005**

TEACHING EXPERIENCE

ISEG Lisboa School of Economics & Management,

Assistant Professor   **January 2014 to present**
- ◇ Financial Forecasting (Masters)
- ◇ Macroeconometrics I (Masters)
- ◇ Macroeconometrics II (Masters)
- ◇ Statistical Methods (Masters)
- ◇ Time Series (Masters)
- ◇ Time Series for Finance (Masters)
- ◇ Data Analysis and Forecasting for banks and insurance companies (Masters, Eduardo Mondlane University)
- ◇ Econometrics tutorials (Undergraduate)

Insper Institute of Education and Research,

Assistant Professor   **September 2012 to December 2013**
(sample graded material and teaching evaluations available upon request)
- ◇ Advanced Econometrics (Undergraduate): Fall 2013, Spring 2013
- ◇ Time Series (Masters): Spring 2012, Spring 2013

Nova School of Business and Economics,

Teaching Assistant   **February 2010 to July 2012**
(sample graded material and teaching evaluations available upon request)
- ◇ Statistics for Economics and Management (Undergraduate): Fall 2011, Spring 2012
- ◇ Quantitative Analysis of Business (The Lisbon MBA): Fall 2011
- ◇ Microeconomics (Undergraduate): Spring 2010, Fall 2011 and Spring 2011
- ◇ Seminar on Current Economic and Financial Issues (Masters): Spring 2010, Spring 2011 and Spring 2012
- ◇ Global Markets (Masters): Spring 2010, Spring 2011 and Spring 2012

PUBLICATIONS Sobreira, N., Nunes, L. C., Rodrigues, P. M. M. , 2014. *Characterizing economic growth paths based on new structural change tests.* Economic Inquiry, vol. 52(2), pp. 845-861.

Sobreira, N., Nunes, L. C., 2016. *Tests for multiple trend breaks in the presence of stationary or integrated shocks.* Oxford Bulletin of Economics and Statistics, Oxford Bulletin of Economics and Statistics, vol. 78(3), pp. 394-411.

PAPERS IN PREPARATION *"Testing for broken trends in multivariate time series"* (with Luis C. Nunes)

"Evaluation of volatility models for forecasting Value-at-Risk and Expected Shortfall in the Portuguese Stock Market"

"Double Unit Root Testing in the presence of a possible break in the trend function"

CONFERENCES AND OTHER PRESENTATIONS *"Evaluation of volatility models for forecasting Value-at-Risk and Expected Shortfall in the Portuguese Stock Market"* presented at:
- ASEPELT Conference, Lisbon, July 2017

"Neoclassical, semi-endogenous or endogenous growth theory? Evidence based on new structural change tests" presented at:
- Society for Nonlinear Dynamics and Econometrics 21th Annual Symposium, Milan, March 2013
- First Meeting of the Portuguese Econometric Society, Lisbon, June 2012

"Testing for broken trends in multivariate time series" presented at:
- 21st Conference of the Portuguese Statistical Society, Aveiro, December 2013
- USP Seminars from the Department of Mathematics, São Paulo, October 2012
- 66th European Meeting of the Econometric Society, Malaga, August 2012
- Society for Nonlinear Dynamics and Econometrics 20th Annual Symposium, Istambul, April 2012
- ASSET,Évora, October 2011
- NBER-NSF Time Series Conference, Michigan State University, September 2011
- ETSERN Fall 2010 Meeting, Lisbon, December 2010
- Informal Research Workshop, Lisbon, November 2010

"Tests for multiple trend breaks in the presence of stationary or integrated shocks" presented at:
- XXXV Spanish Economic Association Symposium, Madrid, December 2010
- Amsterdam Econometric Seminars and Workshop Series, Tinbergen Institute, November 2009
- Econometric Society European Meeting, Barcelona, August 2009
- Quantitative Economics Doctorate, University Van Amsterdam, May 2008

Attendance to EC^2 Conference – Advances in Time Series Analysis, University of Algarve, December 2007

REFEREE SERVICE Economics Bulletin, Economic Modelling, International Journal of Social Economics, Portuguese Economic Journal, International Review of Economics & Finance

THESIS ADVICE ⋄ 2 Phd Thesis in progress
⋄ 10 finished Master's Thesis, 6 Masters Thesis in progress
⋄ 2 finished Bachelor's Thesis

PARTICIPATION IN THESIS COMMITTEES	⬦ Discussant of 2 Phd Thesis ⬦ Participation in 14 Master's Thesis Committees (11 as main discussant and 3 as president) ⬦ Discussant of 3 Bachelor's Thesis
DEPARTMENT SERVICE	⬦ Scientific Committee of the Masters in Applied Econometrics and Forecasting, ISEG ⬦ Scientific Committee, Fiscal Committee and Member of the General Assembly Board of CEMAPRE (Center for Applied Mathematics and Economics, ISEG) ⬦ ISEG2S Seminar Organizer (Quantitative Methods), ISEG ⬦ Brown Bag Seminar Organizer, Insper, 2013
AWARDS	Nova School of Business and Economics - Amélia de Mello Doctoral Scholarship, 2011 Ministry for Education and Science - Foundation for Science and Technology (FCT) Doctoral Scholarship, January 2006 – January 2010
OTHER COURSES AND SUMMER SCHOOLS:	⬦ Banks, Regulation and Financial Intermediation by João Santos, Nova School of Business and Economics, July 2011 ⬦ Advanced Time Series Analysis, Dynamic Panel Data Methods, Tinbergen Institute, 2009 ⬦ New Advances in Modelling and Forecasting Volatility by Marcelo Medeiros, Nova School of Business and Economics, July 2009 ⬦ Real Analysis, Functional Analysis, Advanced Topics in Statistical Inference, IST, 2008 ⬦ Probability Theory, Multivariate Analysis, IST, 2007 ⬦ Bayesian Methods for Estimation and Evaluation of VARs and DSGE Models by Fabio Canova, Bank of Portugal, July 2007 ⬦ Causal Inference and Public Program Evaluation by Alberto Abadie, Bank of Portugal, June 2007
COMPUTER SKILLS	⬦ Econometrics Software: Stata, GiveWin, EViews, WinRats ⬦ Computer Programming: Gauss, Matlab, R, Ox ⬦ Productivity Applications: TeX (LaTeX, BibTeX), Scientific WorkPlace and Microsoft Office applications
REFERENCES AVAILABLE TO CONTACT	**Dr. Luis C. Nunes** (e-mail: lcnunes@novasbe.pt) • Associate Professor, Nova School of Business and Economics Nova University of Lisbon ⬦ Campus de Campolide, 1099-032 Lisboa, Office 357 **Dr. Iliyan Georgiev** (e-mail: igeorgiev@novasbe.pt) • Assistant Professor, Nova School of Business and Economics Nova University of Lisbon ⬦ Campus de Campolide, 1099-032 Lisboa, Office 332 **Dr. Paulo Rodrigues** (e-mail: paulo.m.m.rodrigues@novasbe.pt) • Associate Professor, Nova School of Business and Economics Nova University of Lisbon ⬦ Campus de Campolide, 1099-032 Lisboa, Office 353 **Dr. A. Cunha-e-Sá** (e-mail: mcunhasa@novasbe.pt) • Associate Professor, Nova School of Business and Economics Nova University of Lisbon ⬦ Campus de Campolide, 1099-032 Lisboa, Office 354