

FGV

32º Encontro Brasileiro de Econometria - SBE

Artigos aceitos para apresentação

Total: 99 artigos

ID	Título	Autor e Co-autores	Instituição
2204	Social interactions, product differentiation and discontinuity of demand	Fernando Pigeard de Ameida Prado ; Vladimir Belitsky; Alex Ferreira	USP
2218	Informed manufacturers and exclusive dealing.	Rafael Costa Lima	USP
2231	Efeitos de Busca em Conluio	Bernard Herskovic ; Vinicius Carrasco; João Manoel Mello	New York University; PUC-Rio; PUC-Rio
2250	Optimal Informational Interest Rate Rules	Marta Areosa	PUC-Rio
2283	Diferenciação Vertical em um Modelo de Hotelling com Firms Heterogêneas	Érica Oliveira	EPGE-FGV
2298	The Inclusiveness of Exclusion	Mauricio Bugarin ; Paulo Barelli; Basov Suren; King Ian	Insper; University of Rochester e Insper; University of Rochester; The University of Melbourne
2320	International Compulsory Licensing	Rafael Morais	FGV Direito Rio
2322	Meaningful talk	Jorge Streb ; Gustavo Torrens	Universidad del Cema; Washington University
2327	Revealed (P)Reference Theory	Gil Riella ; Efe Ok; Pietro Ortoleva	UnB; New York University; California Institute of Technology
2361	General Equilibrium, Wariness and Bubbles	Rodrigo Novinski ; Araujo Aloisio; Mário Páscoa	IBMEC; EPGE-FGV; ?
2388	Pricing rules and Arrow Debreu ambiguous valuation	José Heleno Faro ; Aloisio Araujo; Alain Chateaneuf	Cedeplar-UFGM; EPGE-FGV; Université de Paris 1 Panthéon-Sorbonne

2156	Generalized Empirical Likelihood/Minimum Contrast Estimation of Stochastic Differential Equations	Luiz Hotta ; Márcio Laurini	Universidade Estadual de Campinas; IBMEC Business School e Universidade Estadual de Campinas
2159	Bayesian Inference Applied to Dynamic Nelson-Siegel Model with Stochastic Volatility in Factors	João Fróis Caldeira ; Márcio Laurini; Marcelo Portugal	UFRGS; IBMEC Business School e Imecc-Unicamp; Universidade Federal do Rio Grande do Sul
2187	Economic Cycles and Term Structure: Application to Brazil	Pedro Valls ; Priscila Ribeiro	EESP-FGV; ITAU-UNIBANCO
2211	Skewness Measures and Implied Volatility Skew	José Fajardo ; Ernesto Mordecki	EBAPE-FGV
2223	Firm Value, Investment and Monetary Policy	Marcelo Bianconi ; Joe Yoshino	Tufts University; USP
2243	Gerenciamento de Resultados em Fechamento de Capital	Isabela Santos ; Antonio Carvalho	EAESP-FGV
2245	Financial Stability and Monetary Policy - The Case of Brazil	Marcela Laiz ; Benjamin Tabak; Daniel Cajueiro	UnB; Banco Central do Brasil e UCB; UnB e Instituto Nacional de Ciência e Tecnologia para Sistemas Complexos
2260	The Effects of Loan Portfolio Concentration on Brazilian Banks' Return and Risk	Dimas Fazio ; Benjamin Tabak; Daniel Cajueiro	Universidade de Brasília; Banco Central do Brasil; Universidade de Brasília
2271	Regulatory Risk in the Securities Markets: a CAPM Model Approach to Regulated Sectors in Brazil	Luiz Barcelos ; Rodrigo Bueno	EESP-FGV; IPE-USP
2287	MONETARY SURPRISES AND THE TERM STRUCTURE RESPONSE IN BRAZIL.	Leonardo Ramos ; Fernando Oliveira	Fundação Eletrobras e IBMEC RJ; Banco Central do Brasil e IBMEC RJ
2313	Determinantes do Sucesso dos Investimentos de Privaty Equity e Venture Capital no Brasil	Eduardo Siqueira ; Antonio Gledson Carvalho; Humberto Netto	Sabiá Residencial Empreendimentos Imobiliários; Fundação Getúlio Vargas; FEA-USP

2325	On the Dependence Structure of Realized Volatilities	Beatriz Mendes ; Victor Accioly	COPPEAD/UFRJ
2329	Forecasting the yield curve with linear factor models	Marco Matsumura ; Ajax Moreira; José Vicente	IPEA; IPEA; Banco Central do Brasil e Faculdades Ibmecc-RJ
2390	Effects of Price Stabilization on the short-term returns of IPOs	Douglas Pinheiro ; Antonio de Carvalho	Banco Itaú; EAESP-FGV
2141	An estimated DSGE model with government investment and primary surplus rule: the Brazilian case	Fabia de Carvalho ; Marcos Valli	Banco Central do Brasil
2149	The Optimality of Zero Tax on Capital Income When Some Tax Instruments Are Missing	Alexandre Cunha	IBMEC-RJ
2151	Structural Transformation in Latin America	Pedro Ferreira ; Leonardo da Silva	EPGE-FGV; ?
2153	Consumption tilting, Habit Persistence and Utility gains from government Consumption: Are they a new hope for current account approach?	Emerson Marçal ; Wagner Monteiro	CCSA-Mackenzie e EESP-FGV; EESP-FGV
2155	Credit Market Quality, Innovation and Trade	Enrico Vasconcelos ; Cristina Terra	Secretaria de Política Econômica - MF; Université de Cergy-Pontoise:THEMA e EPGE-FGV
2160	Is the Euro-Area Core Price Index Really More Persistent than the Food and Energy Price Indexes?	José Belbute	Universidade de Évora e CEFAGE-UÉ
2161	Accounting for Business Cycles in Emerging Economies	Marcelo Silva	UFPE
2164	Effects of the Brazilian Central Bank Communication on Financial Markets Expectations	Ivando de Faria ; Helder de Mendonça	UFF
2166	SOCIAL STRUCTURE AND HUMAN CAPITAL DYNAMICS	Tiago Cavalcanti ; Chryssi Giannitsarou	University of Cambridge; University of Cambridge and CEPR

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2194	Impulse response functions under alternative parameterizations of a DSGE model for Brazil	Marco Cavalcanti ; Luciano Vereda	IPEA e PUC-Rio; IAPUC
2197	The Role of Institutions in Cross-Section Income and Panel Data Growth Models: A Deeper Investigation on the Weakness and Proliferation of Instruments	Aderbal Damasceno ; Flávio Vieira; Ronald MacDonald	Universidade Federal de Uberlândia
2222	Bank Lending Channel in Brazil: Evidence from Bank Loans of Private and Public Firms	Fernando Oliveira	Banco Central do Brasil e IBMEC/RJ
2237	Application of estimate value of H index for long-memory as a measure of persistence in inflation	GUSTAVO AGGIO ; ROSANGELA BALLINI	UNICAMP
2266	INTERVENÇÕES DO BANCO CENTRAL E PREVISIBILIDADE DA TAXA DE CâMBIO: EVIDÊNCIAS A PARTIR DA UTILIZAÇÃO DE REGRAS DE NEGOCIAÇÃO BASEADAS EM ANÁLISE TÉCNICA	José Luiz Rossi Junior ; Rodrigo Borges	Insper
2267	Identification of monetary policy shocks and its effects: FAVAR methodology for the Brazilian economy	Marina de Carvalho ; José Rossi	Insper
2277	O Impacto de Choques Fiscais na Economia Brasileira: Uma Abordagem DSGE	Filipe Soares da Silva ; Marcelo Savino Portugal	Universidade Federal do Rio Grande do Sul

2290	A Test for Strong Hysteresis in Brazilian International Trade	Vladimir Teles ; Ricardo Denadai	FGV
2342	Interpolação de variáveis fiscais brasileiras usando representação de espaço de estados	Victor Dias ; João Issler; Cláudia Rodrigues	EPGE/FGV; EPGE/FGV; IBRE/FGV
2359	Supply Shocks, Fiscal Policy and the 2003-2007 Economic Expansion	Victor Gomes ; Roberto Ellery Jr	Universidade de Brasília
2360	Is low inflation really causing the decline in exchange rate pass-through?	Reginaldo Nogueira Jr. ; Miguel León-Ledesma	IBMEC-MG; University of Kent at Canterbury
2369	Constructing Coincident Indices of Economic Activity for the Latin American Economy	Hilton Notini ; Joao Issler; Ana Flavia Santos; Claudia Rodrigues	EPGE-FGV; EPGE-FGV; BBM; FGV
2372	Not All Defaults Are Created Equal: An Empirical Investigation of Occurrences in "Good & Bad Times"	Renata Rizzi ; João Salles	USP
2374	Reconciling the Micro Evidence on Price Stickiness and Inflation Persistence using Brazilian CPI	Silvia Matos	EPGE e IBRE/FGV
2378	Augmenting the Solow-Romer Model with Spatial Externalities: An Application to the Brazilian Case	Waldery Rodrigues Júnior ; Pedro Albuquerque; Camilo Laureto; Gilberto Almeida Júnior; Rafael Guimarães	IPEA; IPEA e UnB; IPEA; IPEA; IPEA
2394	Heterogeneity in Countries Price Stickiness and the Persistence of Good-level Real Exchange Rate	Rebecca Barros ; Silvia Maria Matos	IBRE/FGV; EPGE e IBRE/FGV
2398	State-Dependent Pricing under Infrequent Information: A Unified Framework	Marco Bonomo ; Carlos Carvalho; René Garcia	EPGE-FGV; Federal Reserve Bank of New York; EDHEC Business School
2399	The Optimal Taxation and Tax Reform Proposal in Brazil	Thiago Pereira ; Carlos Eugênio Costa	EPGE-FGV

2134	Dynamic Price Competition in Auto-Insurance Brokerage	Bruno Aurichio ; Luis Henrique Bertolino Braido	Fucape Business School; EPGE - FGV
2144	Como firmas reagem às restrições de energia elétrica? O caso do racionamento de 2001/2002	Lucas Mation	PUC-RIO e IPEA
2162	Oil and Gas Bidding with a Dominant Incumbent: Evidence from the Brazilian Oil Block Auctions	Adriana Hernandez Perez	IBRE-FGV
2172	Tax rate versus tax base choice: spatial interactions on the determinants of sales tax in Brazilian basic basket food.	Ricardo Politi ; Enlinson Mattos	EESP-FGV
2173	Property Rights, Land Conflicts and Tenancy in Brazil	Bernardo Mueller ; Lee Alston	Universidade de Brasília; University of Colorado
2175	Are Informal Workers Refugees?	Flávia Chein ; Marcelo Arbex; Ricardo da Silva Freguglia	CEDEPLAR/UFGM; ?; ?
2176	Barriers to Skill Acquisition in Brazil: Public and Private School Students Performance in a Public University Entrance Exam	Juliana Cavalcanti ; Tiago Cavalcanti; Breno Sampaio	Newnham College; Univeristy of Cambridge; University of Illinois
2208	Output-based management and school quality: evidence from São Paulo public schools	Priscilla Albuquerque Tavares ; Rafael Camelo	EESP-FGV; Itaú-Unibanco
2217	International Trade in medical Services	Thierry Verdier ; Pierre Geoffard	PSE; PSE and CEPR
2220	College entry exams: A dynamic discrete choice model	José Carvalho ; Thierry Magnac	CAEN-UFC; Toulouse School of Economics
2221	A Microdata Approach to Household Electricity Demand in Brazil	Lavinia Hollanda ; Victor Dias; Joisa Dutra	EPGE-FGV

2235	CREDIT CONSTRAINT AND HUMAN CAPITAL INVESTMENT IN BRAZIL: Evidences from Returns to Education	Bruno Oliva ; André Portela Fernandes de Souza	EESP-FGV e FEA/PUC-SP; EESP/FGV
2240	Quantifying the Benefits of Multifuel Cars	Claudio Lucinda	FEA-RP/USP
2246	Gasto em P&D e Poder de Mercado: Teoria e Evidência	Eduardo de Souza ; Rodrigo Moita	Inspere
2248	CHILD HEALTH AND INCOME IN BRAZIL: AN ANALYSIS OF THE GRADIENT	Mauricio Reis ; Anna Crespo	IPEA; Inter-American Development Bank
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2261	WHERE IT HURTS THE MOST: YOUNG MALE HOMICIDES IN BRAZIL AND SOCIECONOMIC CONDITIONS	ROBERTA GUIMARÃES ; EDUARDO RIBEIRO; João Saboia	UFRJ
2262	Organization and Information in the Fight against Crime: An Evaluation of the Integration of Police Forces in the State of Minas Gerais, Brazil	Rodrigo Soares	PUC-Rio
2269	Going Private: Public Sector Rents and Privatization in Brazil	Gustavo Gonzaga ; Sergio Pinheiro Firpo	PUC-Rio; EESP/FGV
2274	Beyond Cash: Assessing Externality and Behaviour Effects of Non-Experimental Cash Transfers	Rafael Ribas ; Fabio Soares; Clarissa Teixeira; Elydia Silva; Guilherme Hirata	University of Illinois; International Policy Centre for Inclusive Growth; International Policy Centre for Inclusive Growth; BNDES; PUC-Rio
2276	Fire Me... Please: Behavioral Responses to the Unemployment Insurance Sysytem and Firing Cost Enforcement in Brazil	Francois Gerard ; Gustavo Gonzaga	UC Berkeley; PUC-Rio

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2295	INCENTIVES ASSOCIATED WITH THE NON-COMPLIANCE OF STABILITY AND GROWTH PACT IN THE EUROPEAN UNION	Fernando Meneguín ; Maurício Soares Bugarin	Senado Federal; INSPER
2299	The Impact of Conditional Cash Transfer Program on Human Capital Formation in Brazil: A Structural Approach	Andre Portela de Souza Fernandes ; Steven Helfand	EESP-FGV; University of California
2316	SCALE ECONOMIES IN THE ELECTRICITY POWER PRODUCTION: THE CASE OF THE BRAZILIAN UTILITIES	MARIA SAMPAIO DE SOUSA ; Maurício Machado	UnB
2324	Existence of equilibrium in an Entrepreneur Economy with Default and Bankruptcy	Jaimilton Carvalho ; José Divino; Jaime Orrillo	Universidade Católica de Brasília
2328	Settlement Colonies Across Plantation Fields: Evidence on the Relationship Between Human Capital and Long Term Development	Rudi Rocha ; Claudio Ferraz; Rodrigo Soares	PUC-Rio
2330	Escolhas e Ambiguidades: Um Estudo sobre o Conhecimento Comparativo	José Guilherme Lara Resende ; Iansã Melo Ferreira	UnB; University of Santa Barbara
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2371	Cotas nas universidades e aprendizado escolar: modelo teórico e evidências empíricas	Eduardo Zylberstajn ; André Portela Fernandes de Souza	EESP-FGV
2380	Bidding Behavior and Dynamic Pricing in Markets with Auctions and Posted Prices	Fábio Sanches ; Bruno Rocha; José Carlos Silva	London School of Economics; Cedeplar-UFMG; PUC/SP e FECAP
2384	Redistribution as a Local Public Good: Empirical Evidence based on Brazilian Data	Rafael Terra de Menezes ; Enlinson Mattos	EESP-FGV; EESP-FGV e CEPESP-FGV
2397	THE DEMAND FOR STAPLE FOOD IN BRAZILIAN URBAN AND RURAL AREAS	Ana Luiza Barbosa ; Bárbara de Andrade; Tatiane de Menezes	IPEA e EPGE-FGV; IPEA; PIMES-UFPE
2400	Aging, Productivity and Wages: Is an Aging Workforce a Burden to the Firms?	Romero Rocha	World Bank
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2152	Convergence of crime rates in Brazilian territory	Marcelo dos Santos ; Jonas dos Santos Filho	ESALQ/USP; Embrapa
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2241	Model selection, estimation and forecasting in VAR models with short-run and long-run restrictions	João Issler ; Osmani Guillén; George Athanasopoulos; Farshid Vahid	EPGE/FGV; Banco Central do Brasil e Ibmecc-RJ; Monash University; Monash University
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2297	Nonparametric Frontier Modelling: A Novel Inference Approach	Hudson Torrent ; Flávio Ziegelmann; Carlos Martins-Filho	UFRGS; UFRGS; University of Colorado
2317	Nonparametric Frontier Estimation: Using Additive Models in a Multivariate input case	Flavio Ziegelmann ; Hudson Torrent	UFRGS; UFRGS
2366	On The Exchange Rate Pass-Through Determinants: a State Space Approach for Brazil	Luiz Maciel ; Rafael Souza; Adrian Pizzinga	IBRE/FGV e EPGE/FGV; Escola Nacional de Ciências Estatísticas; Universidade Federal Fluminense