

Profile

Personal



Name Luís Filipe Farias de Sousa Martins
Department Department of Economics
Category Assistant Professor with "Agregação"
Research group [Economics](#)
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Teaching and Research Interests

- Econometria

Qualifications

Type	Course	Institution	Year
Aggregation	Apresentação de Provas Publicas de Agregação	Universidade Nova, School of Business and Economics	2014
Doctorate degree	Economia	Pennsylvania State University	2005
Master degree	Matemática Aplicada à Economia e à Gestão	Instituto Superior de Economia e Gestão - UTL	1998
Undergraduate degree	Economia	Instituto Superior de Economia e Gestão - UTL	1995

Contacts

E-mail
Office B7.06
Post box 170
Phone 217903439
DeGóis Resume [Visit the DeGóis curriculum](#)
ORCID Profile [Visit ORCID Profile](#)

Academic activities

Courses

"Econometrics II" (Coordinator)

"Econometrics II" (Coordinator)

"Econometrics II" (Coordinator)

"Introduction to Econometrics" (Coordinator)

"Introduction to Econometrics" (Coordinator)

"Macro-Econometrics I" (Coordinator)

"Macro-Econometrics I" (Coordinator)

"Macro-Econometrics I" (Coordinator)

"Macro-Econometrics II" (Coordinator)

"Optimization"

"Optimization"

"Research Seminar in Economics (12 Ects)"

"Research Seminar in Economics (12 Ects)"

"Research Seminar in Economics I (2nd Cycle)"

"Research Seminar in Economics II (2nd Cycle)"

Supervisions

PhD Thesis

Maria da Conceição Torres Figueiredo, "Diferenças salariais por género em Portugal: Uma análise econométrica em contexto de regressão de quantis", Luís Filipe Farias de Sousa Martins, PhD Thesis, Concluded, 2011

- António Manuel Martins Marques, "Relação entre a evolução do rácio de crédito vencido e as variáveis macroeconómicas e financeiras em Portugal", Luís Filipe Farias de Sousa Martins, Master Thesis, Concluded, 2017
- Ana Rita Fonseca dos Santos, "Relação entre mercados acionistas CAC 40 e Euronext 100 e ativos de refúgio na sequência de ataques terroristas em França", Luís Filipe Farias de Sousa Martins, Master Thesis, Concluded, 2017
- Diogo Alexandre Simões Fontinha, "Relação de Causalidade entre Mercados Bolsistas Asiáticos e Europeus", Luís Filipe Farias de Sousa Martins, Master Thesis, Concluded, 2017
- Gonçalo André Martins Ribeiro, "Macroeconomic Determinants of International Currencies: Bond shares after the internationalization of the Renminbi ", Luís Filipe Farias de Sousa Martins, Master Thesis, Concluded, 2016
- Eliana Raquel Mendes Ferreira, "O Mercado Acionista como Indicador Avançado: o caso português", Luís Filipe Farias de Sousa Martins, Master Thesis, Concluded, 2016
- João Paulo Alves da Cunha Marques da Cruz, "O ajustamento das importações portuguesas: cíclico ou estrutural? ", Luís Filipe Farias de Sousa Martins, Master Thesis, Concluded, 2016
- Daniel Fernandes Gonçalves, "Business Cycle Dynamics Across Europe: A Cluster Analysis ", Luís Filipe Farias de Sousa Martins, Master Thesis, Concluded, 2016
- Maria João Pereira Figueiredo, "Risco, Retorno e Falta de Liquidez dos Produtos Bancários no Mercado Português", Luís Filipe Farias de Sousa Martins, Master Thesis, Concluded, 2016
- Ricardo José Alves Simões, "Balancing a Growing Public Debt and Economic Growth: The case of the EU-15 ", Luís Filipe Farias de Sousa Martins, Master Thesis, Concluded, 2015
- Afonso Fernandes Ribeiro Moniz Moreira, "Anticipating Price Exuberance", Luís Filipe Farias de Sousa Martins, Master Thesis, Concluded, 2015
- Ruben João Fernandes Espanhol, "The Laffer Curve - An Empirical Estimation for Eurozone Member Countries", Luís Filipe Farias de Sousa Martins, Master Thesis, Concluded, 2014
- Ana Filipa Neves Cardoso, "A Relação entre os Choques do Petróleo e Algumas Variáveis Macroeconómicas Referentes à Zona Euro: Uma análise Empírica", Luís Filipe Farias de Sousa Martins, Master Thesis, Concluded, 2013
- Rui Manuel Lopes Rodrigues, "Condicionantes do multiplicador: revisão da literatura e aplicação prática", Luís Filipe Farias de Sousa Martins, Master Thesis, Concluded, 2013
- Liliana Vanessa Sobreira Gomes, "A Influência do Crédito Bancário no Desemprego em Portugal desde 1990: Uma Análise Utilizando o Modelo Vetorial com Mecanismo de Correção de Erros ", Luís Filipe Farias de Sousa Martins, Master Thesis, Concluded, 2012
- Filipa Garcia Pereira da Fonseca, "Impacto da alteração das taxas directoras do BCE nos mercados de Obrigações de Tesouro e Acções no período 2000-2011 ", Luís Filipe Farias de Sousa Martins, Master Thesis, Concluded, 2012
- Pérgles Augusto Semedo Sá Nogueira, "A Balança de Pagamentos de uma Pequena Economia Aberta: O Caso de Cabo Verde", Luís Filipe Farias de Sousa Martins, Master Thesis, Concluded, 2012

Filipa Inês Gil Silva, "The Impact of Renewable Energy Sources on Economic Growth and CO2 Emissions: Evidence from Iberian Peninsula", Luís Filipe Farias de Sousa Martins, Master Thesis, Concluded, 2012

Danielson Vicente Fortes Ramos Pinto, "Relating Sovereign Debt Ratings to Different Practices of Exchange Rate Policy: An Empirical Analysis", Luís Filipe Farias de Sousa Martins, Master Thesis, Concluded, 2012

Miriam Rute Ferreira Lobato da Rosa, "", Luís Filipe Farias de Sousa Martins, Master Thesis, Concluded, 2011

Final Project

Joana Bárbara Monteiro Batista, "Unconventional Monetary Policies in the Eurozone and the Provision of Credit: An events study approach ", Luís Filipe Farias de Sousa Martins, Final Project, Concluded, 2016

José Jorge Gomes Marques Esperança, "Estimação da Procura Residencial de Eletricidade em Portugal", Luís Filipe Farias de Sousa Martins, Final Project, Concluded, 2015

Yi Gan, "An Empirical Analysis of the Influence of Exchange Rate and Prices on Tourism Demand ", Luís Filipe Farias de Sousa Martins, Final Project, Concluded, 2015

Cristiano Duarte Oliveira, "The Interaction between Business and Financial Cycles, in USA, Japan and UK", Luís Filipe Farias de Sousa Martins, Final Project, Concluded, 2014

Scientific Activities

Scientific Articles in International Journals

Miller, S. M., Martins, L. F. & Gupta, R. (2018). A time-varying approach of the us welfare cost of inflation . Macroeconomic Dynamics. first view, 1-23, [Ciência-IUL](#), Indexada (SCOPUS)

Silva, M., Martins, L. F. & Lopes, H. (2018). Asymmetric labor market reforms: effects on wage growth and conversion probability of fixed-term contracts. Industrial and Labor Relations Review. 71 (3), 760-788, [Ciência-IUL](#), Indexada (SCOPUS/ISI)

Estrada, F., Martins, L. F. & Perron, P. (2017). Characterizing and attributing the warming trend in sea and land surface temperatures. *Atmosfera*. 30 (2), 163-187, [Ciência-IUL](#), Indexada (SCOPUS)

Martins, L. F., Gan, Y. & Ferreira-Lopes, A. (2017). An empirical analysis of the influence of macroeconomic determinants on World tourism demand. *Tourism Management*. 61, 248-260, [Ciência-IUL](#), Indexada (SCOPUS)

Martins, L. F. & Perron, P. (2016). Improved tests for forecast comparisons in the presence of instabilities. *Journal of Time Series Analysis*. 37 (5), 650-659, [Ciência-IUL](#), Indexada (SCOPUS/ISI)

Horta, P., Lagoa, S. & Martins, L. F. (2016). Unveiling investor-induced channels of financial contagion in the 2008 financial crisis using copulas. *Quantitative Finance*. 16 (4), 625-637, [Ciência-IUL](#), Indexada (SCOPUS/ISI)

Pires, P., Pereira, J. & Martins, L. F. (2015). The empirical determinants of credit default swap spreads: a quantile regression approach. *European Financial Management*. 21 (3), 556-589, [Ciência-IUL](#), Indexada (SCOPUS/ISI)

- Sousa, C., Roseta-Palma, C. & Martins, L.F. (2015). Economic growth and transport: on the road to sustainability. *Natural Resources Forum*. 39 (1), 3-14, [Ciência-IUL](#), Indexada (SCOPUS/ISI)
- Martins, L.F. & Rodrigues, P. (2014). Testing for persistence change in fractionally integrated models: an application to world inflation rates. *Computational Statistics and Data Analysis*. 76, 502-522, [Ciência-IUL](#), Indexada (SCOPUS/ISI)
- Horta, P., Martins, L. F. & Lagoa, S. (2014). The impact of the 2008 and 2010 financial crises on the Hurst exponents of international stock markets: Implications for efficiency and contagion. *International Review of Financial Analysis*. 35, 140-153, [Ciência-IUL](#), Indexada (SCOPUS/ISI)
- Martins, L. F. & Gabriel, V. J. (2014). Modelling long run comovements in equity markets: a flexible approach. *Journal of Banking and Finance*. 47, 288-295, [Ciência-IUL](#), Indexada (SCOPUS/ISI)
- Martins, L. F. & Gabriel, V. J. (2014). Linear instrumental variables model averaging estimation. *Computational Statistics and Data Analysis*. 71, 709-724, [Ciência-IUL](#), Indexada (SCOPUS/ISI)
- Gualberti, G., Martins, L. F. & Bazilian, M. (2014). An econometric analysis of the effectiveness of development finance for the energy sector. *Energy for Sustainable Development*. 18 (1), 16-27, [Ciência-IUL](#), Indexada (SCOPUS/ISI)
- Martins, L. F. & Gabriel, V. J. (2013). Time-varying cointegration, identification, and cointegration spaces. *Studies in Nonlinear Dynamics and Econometrics*. 17 (2), 199-209, [Ciência-IUL](#), Indexada (SCOPUS/ISI)
- Martins, L. F. (2013). Testing for parameter constancy using Chebyshev time polynomials. *The Manchester School*. 81 (4), 586-598, [Ciência-IUL](#), Indexada (SCOPUS/ISI)
- Gabriel, V.J. & Martins, L.F. (2011). Cointegration tests under multiple regime shifts: An application to the stock price-dividend relationship. *Empirical Economics*. 41 (3), 639-662, [Ciência-IUL](#), Indexada (SCOPUS/ISI)
- Gabriel, V. J. & Martins, L. F. (2010). The cost channel reconsidered: a comment using an identification-robust approach. *Journal of Money, Credit and Banking*. 42 (8), 1703-1712, [Ciência-IUL](#), Indexada (SCOPUS/ISI)
- Bierens, H. & Martins, L. F. (2010). Time varying cointegration. *Econometric Theory*. 26 (5), 1453-1490, [Ciência-IUL](#), Indexada (SCOPUS/ISI)
- Martins, L. F. & Gabriel, V. J. (2009). New Keynesian Phillips Curves and potential identification failures: a Generalized Empirical Likelihood analysis. *Journal of Macroeconomics*. 31 (4), 561-571, [Ciência-IUL](#), Indexada (SCOPUS)
- Martins, L. F. (2009). Unit root tests and dramatic shifts with infinite variance processes. *Journal of Applied Statistics*. 36 (5), 547-571, [Ciência-IUL](#), Indexada (SCOPUS/ISI)
- Gabriel, V. J. & Martins, L. F. (2004). On the forecasting ability of ARFIMA models when infrequent breaks occur. *Econometrics Journal*. 7 (2), 455-475, [Ciência-IUL](#)

Books

- Salgueiro, M.F., Mendes, D. A. & Martins, L. (2009). *Temas em Métodos Quantitativos*. Lisboa, Portugal. Sílabo., [Ciência-IUL](#)

Working Papers

- Silva, M, Martins, L.F. & Lopes, H. (2015). <http://bru-unide.iscte.pt/RePEc/pdfs/15-04.pdf>. working paper series 2015-4, BRU - Instituto Universitário de Lisboa. 1-39, [Ciência-IUL](#)

Martins, L.F., Stephen Miller & Rangan Gupta (2014). A Time-Varying Approach of the US Welfare Cost of Inflation. working paper 2014-11, University of Connecticut, Department of Economics. 1-25, [Ciência-IUL](#)

Martins, L.F., Stephen Miller & Rangan Gupta (2014). A Time-Varying Approach of the US Welfare Cost of Inflation. working paper 201419, University of Pretoria, Department of Economics. 1-25, [Ciência-IUL](#)

Martins, L., Gualberti, G. & Bazilian, M. (2012). An Econometric Analysis of the Effectiveness of Development Finance for the Energy Sector. working paper 2012.100, Fondazione Eni Enrico Mattei. 0-0, [Ciência-IUL](#)

Lagoa, S., Martins, L. & Paulo Jorge de Brito Horta (2011). Contagion Channels of the Subprime Financial Crisis to the NYSE Euronext European Markets using Copulas. Working Paper DinamiaCET-IUL. 0-0, [Ciência-IUL](#)

Martins, L. (2011). Moment Conditions Model Averaging with an Application to a Forward-Looking Monetary Policy Reaction Function. working paper 16/2011 do Departamento de Estudos Económicos do Banco de Portugal. 0-0, [Ciência-IUL](#)

Printed in Scientific Book

Salgueiro, M.F., Mendes, D. A. & Martins, L. (2009). Temas em Métodos Quantitativos. Lisboa, Portugal. Sílabo., [Ciência-IUL](#)

Research Projects

National Government/ Organization contract research - New Developments in Cointegration Subject to Structural Changes, ISCTE-IUL, Principal Investigator, ISCTE-IUL, PTDC/ECO/68367/2006 (FCT project), 2008-2011

National Government/ Organization contract research - Robust Inference in Rational Expectation Models, ISCTE-IUL, Principal Investigator, ISCTE-IUL, PTDC/EGE-ECO/122093/2010 (FCT project), 2012-2014

International Government/ Organization contract research - Robust Inference in Estimated Monetary Policy Models, ISCTE-IUL and University of Surrey, Principal Investigator, ISCTE-IUL, B-39/10 (Tratado de Windsor, Acções Integradas Luso-Britânicas / 2010), July 2010 to May 2011

International Communications

Panel / Poster

Martins, L.F. (2016). Testing for Segmented Cointegration. Conference on New Trends and Developments in Econometrics., [Ciência-IUL](#)

Martins, L. (2010). Testing for Persistence Change in Fractionally Integrated Models. Sir Clive Granger Memorial Conference ., [Ciência-IUL](#)

Oral Presentation

Martins, L.F. (2017). A New Mechanism for Anticipating Price Exuberance. World Finance Conference ., [Ciência-IUL](#)

Martins, L.F. (2017). Tests for Segmented Cointegration. 70th European Meeting of the Econometrics Society ., [Ciência-IUL](#)

Ferreira-Lopes, A., Ribeiro, G. & Martins, L.F. (2017). The Impact of the Internationalization of the Renminbi on the International Monetary System: A Macroeconomic Approach. 32nd Annual Conference of the European Economic Association (EEA), Lisbon, Portugal., [Ciência-IUL](#)

Martins, L.F. (2016). A New Mechanism for Anticipating Price Exuberance. 69th European Meeting of the Econometrics Society ., [Ciência-IUL](#)

Martins, L.F. (2016). A New Mechanism for Anticipating Price Exuberance. Infiniti Conference on International Finance ., [Ciência-IUL](#)

Martins, L.F. (2016). Testing for Segmented Cointegration. 10th International Conference on Computational and Financial Econometrics., [Ciência-IUL](#)

Martins, L.F. (2015). Revisiting the Public Debt-Growth Relationship using Threshold Quantile Regression. 9th International Conference on Computational and Financial Econometrics., [Ciência-IUL](#)

Martins, L.F. (2014). Bootstrap Tests for Time Varying Cointegration. 10th BMRC-DEMS Conference ., [Ciência-IUL](#)

Martins, L.F. (2014). GMM-based Model Averaging. Annual Conference of the Royal Economic Society ., [Ciência-IUL](#)

Martins, L.F. (2014). Bootstrap Tests for Time Varying Cointegration. 8th Annual Meeting of the Portuguese Economic Journal ., [Ciência-IUL](#)

Martins, L.F. (2013). Linear Instrumental Variables Model Averaging Estimation. Annual Conference of the Royal Economic Society ., [Ciência-IUL](#)

Martins, L.F. (2013). Linear Instrumental Variables Model Averaging Estimation. Joint Statistical Meetings ., [Ciência-IUL](#)

Martins, L.F. (2013). Modelling Long Run Comovements in Equity Markets: a Flexible Approach. Infiniti Conference on International Finance ., [Ciência-IUL](#)

Martins, L. (2012). GMM-based Model Averaging. 66th European Meeting of the Econometrics Society ., [Ciência-IUL](#)

Martins, L. (2012). GMM-based Model Averaging . Workshop Statistical Inference in Complex/High-Dimensional Problems., [Ciência-IUL](#)

Martins, L. (2012). GMM-based Model Averaging . Conference in honor of Herman Bierens ., [Ciência-IUL](#)

Martins, L. (2012). GMM-based Model Averaging . 6th Annual Meeting of the Portuguese Economic Journal ., [Ciência-IUL](#)

Martins, L. (2012). GMM-based Model Averaging . 1st Meeting of the Portuguese Econometric Society ., [Ciência-IUL](#)

Martins, L. (2011). Assessing the Fed's Reaction Function with a Moment Conditions Model Averaging Estimator. Annual Meeting of the Association of Southern European Economic Theorists (ASSET)., [Ciência-IUL](#)

Martins, L. (2011). Interrupted Cointegration with an Application to International Contagion. 14th Applied Stochastic Models and Data Analysis International Conference., [Ciência-IUL](#)

Martins, L. (2011). Assessing the FED's Reaction Function with a Moment Conditions Model Averaging Estimator. 65th European Meeting of the Econometrics Society ., [Ciência-IUL](#)

Martins, L. (2010). Modeling Changes in the Number of Cointegrating Vectors. Fall 2010 Meeting of the Econometric Time Series European Research Network ., [Ciência-IUL](#)

Martins, L. (2010). Conditional Moment Restriction Estimation of Asset Pricing Models: Some Preliminary Results. International Atlantic Economic Society ., [Ciência-IUL](#)

Martins, L. (2008). Is There Really a Cost Channel? Evidence from US Data. 62nd European Meeting of the Econometric Society ., [Ciência-IUL](#)

Martins, L. (2008). What Drives Inflation? Testing Non-Nested Specifications of the New Keynesian Phillips Curve. Workshop on Model Selection ., [Ciência-IUL](#)

National Communications

Oral Presentation

Martins, L. (2010). Testing for Persistence Change in Fractionally Integrated Models. Fourth Meeting of the Portuguese Economic Journal ., [Ciência-IUL](#)

Organization and Coordination Events

32ª conferência anual da European Economic Association (EEA) e 70ª conferência da Econometric Society European Meetings (ESEM), 21-25 de Agosto 2017, Lisboa, Portugal (2017) , Membro de comissão organizadora de evento científico (International)

Other Activities

Academic Management Positions

Membro da Comissão Científica da Unidade de Investigação UNIDE-IUL (2014/2018)

Coordenador da unidade curricular Econometria II (2014/2014)

Coordenador da unidade curricular Macroeconometria I (2014/2014)

Coordenador da unidade curricular Macroeconometria II (2015/2015)

Coordenador da unidade curricular Econometria Seccional e Dados de Painel (2015/2015)

Coordenador da unidade curricular Macroeconometria I (2015/2015)

Coordenador da unidade curricular Econometria II (2015/2015)

Coordenador da unidade curricular Econometria II (2016/2016)

Coordenador da unidade curricular Macroeconometria I (2016/2016)

Coordenador da unidade curricular Macroeconometria II (2016/2016)

Coordenador da unidade curricular Econometria Seccional e Dados de Painel (2016/2016)

Coordenador da unidade curricular Macroeconometria I (2017/2017)

Coordenador da unidade curricular Introdução à Econometria (2017/2017)

Coordenador da unidade curricular Econometria II (2017/2017)

Coordenador da unidade curricular Macroeconometria II (2018/2018)

Coordenador da unidade curricular Macroeconometria I (2018/2018)

Coordenador da unidade curricular Introdução à Econometria (2018/2018)

Coordenador da unidade curricular Econometria II (2018/2018)

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