

## Part A. PERSONAL INFORMATION

<b>CV date</b>	06/10/2020
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First and Family name	Tomás del Barrio Castro		
Social Security, Passport, ID number	51401379J	Age	52
Researcher codes	Open Researcher and Contributor ID (ORCID**)		0000-0002-8904-9139
	SCOPUS Author ID (*)		8586184700
	WoS Researcher ID (*)		K-1186-2014

(\*) Optional

(\*\*) Mandatory

### A.1. Current position

Name of University/Institution	University of the Balearic Islands		
Department	Applied Economics		
Address and Country	Ctra. Valldemossa Km 7,5, Jovellanos Buiding 07122, Spain		
Phone number	664223334	E-mail	<a href="mailto:tomas.barrio@uib.es">tomas.barrio@uib.es</a>
Current position	Professor		From
Key words			

### A.2. Education

PhD, Licensed, Graduate	University	Year
CC. Económicas y Empresariales	Universidad Autónoma de Madrid	1992
Licenciatura de Grado	Universidad Autónoma de Madrid	1993
Doctorado en Economía	Universidad de Barcelona	1998

### A.3. General indicators of quality of scientific production (see instructions)

Sexenios: 3, last one 2009-2014 period.

Publicaciones en Q1: 3.

Tesis dirigidas en los últimos 10 años: 3 (co-dirección)

Total Citations (WOS-Publons): 626 (Google-Scholar): 1107

Average Citations per year last 5 years (WOS-Publons): 2.4 (Google-Scholar): 101.8

Índice h (WOS-Publons): 6 (Google-Scholar):

6 paper in Econometric Theory AA category in CEFAGE-UE ranking

2 paper in Econometrics Journal A in CEFAGE-UE ranking

3 paper in Journal of Time series Analysis B in CEFAGE-UE ranking

2 paper in Oxford Bulletin of Economics and Statistics B in CEFAGE-UE ranking

1 paper in Econometric Reviews B in CEFAGE-UE ranking

### Part B. CV SUMMARY (max. 3500 characters, including spaces)

My research activity is devoted to theoretic and applied Econometrics and Statistics. My two main research topics are Time Series Analysis (mainly Seasonal Time Series Analysis) from a theoretical point on one hand and in the other the use of econometric and statistics techniques from a practical point of view. The most relevant part of my CV are the 30 Papers published in International Journals, all of them in JCR except for two publications one in Journal of Time Series Econometrics and one paper accepted for publication in Statistics and Econometrics. All these papers published in well-known prestigious International Journal, such as Econometric Theory, Econometrics Journal, Journal of Time Series Analysis, Oxford Bulletin of Economics and Statistics, Econometric Reviews, Economics Letters,... These research activity has been recognized with three sexenios for the periods 1997-2002, 2003-2008 and 2009-2014. Since 2015 I have published 9 papers in Journals such as Econometric Theory, Oxford Bulletin of Economics and Statistics, Journal of Time Series Analysis, Economics Letters, Computational Economics, Stata Journal, Computational Statistics,

Empirical Economics.... Hence I think that I will not have problem to obtain the forth sexenio associated to the period 2015-2020. In 2014 I was rewarded with the “Econometric Theory Multa Scripsit Award” associated to Econometric Theory edited by the prestigious professor Peter C.B. Phillips of Yale. I think that, this is a relevant internacional recognition in the field of Econometrics. Futhermorel enjoy two academic visit in foreign research centers, such as the Manchester University and the Bank of Portugal. I also have a interntational network of prestigious co-authors, like Denise R. Osborn for the University of Manchester, , A.M. Robert Taylor Universidad de Essex, Paulo M.M. Rodrigues Bank of Portugal and Alain Hecq from the Mastrich University. Also I have been the leading researcher of four comepetitive Project of the I+D+i, plan in Spain (the last one will end on 2020).

Finally I think that the publications collected in this CV are clearly connected with the research proposals collected in the research Project and hence that I have the necessary background to fullfil the objectives of this project.

### **Part C. RELEVANT MERITS (sorted by typology)**

#### **C.1. Publications (see instructions)**

1. del Barrio Castro T., Rodrigues P.M.M. and Taylor A.M.R. 2019 Temporal Aggregation of Seasonally Near-Integrated Processes, ***Journal of Time Series Analysis***, 40, 72-886.

***Journal of Time Series Analysis*** Q3 in JCR(Statistics and Probability) with impact factor 0.817 (position 80/124) and “eigenfactor” of 0.00250, **B** category in CEFAGE-UE ranking

2. del Barrio Castro T., Camarero M. and Tamarit C. 2019. Testing for Periodic Integration with a Changing Mean, ***Computational Economics***, 54, 45-75.

***Computational Economics*** Q3 in JCR(Economics) with impact factor 1.317 (position 200/373) and “eigenfactor” of 0.00135, **D** category in CEFAGE-UE ranking

3. del Barrio Castro T., Rodrigues P.M.M. and Taylor A.M.R. 2018. Semi-Parametric Seasonal Unit Root Tests, ***Econometric Theory***, 34, 447-476.

***Econometric Theory*** Q2 in JCR(Economics) with impact factor 1.238 (position 222/372) and “eigenfactor” of 0.00382, **AA** category in CEFAGE-UE ranking

4. del Barrio Castro T. and Hecq A. 2016 Testing for deterministic seasonality in mixed-frequency VARs, ***Economics Letters***, 149, 20-24.

***Economics Letters*** Q3 in JCR(Economics) with impact factor 0.558 (position 260/347) and “eigenfactor” of 0.01751, **C** category in CEFAGE-UE ranking

5. del Barrio Castro T., Osborn D.R. and Taylor A.M.R. 2016. The Performance of Lag Selection and Detrending Methods for HEGY Seasonal Unit Root Tests, ***Econometric Reviews***, 35, 122-168.

***Econometric Reviews*** Q2 in JCR(Economics) with impact factor 1.333 (position 113/347) and “eigenfactor” of 0.00352, **B** category in CEFAGE-UE ranking

6. del Barrio Castro T., Rodrigues P.M.M. and Taylor A.M.R. 2015 On the Behaviour of Phillips–Perron Tests in the Presence of Persistent Cycles, ***Oxford Bulletin of Economics and Statistics***, 77, 495-511.

**Oxford Bulletin of Economics and Statistics** Q2 in JCR(Economics) with impact factor 1.247 (position 112/345) and “eigenfactor” of 0.00310, **B** category in CEFAGE-UE ranking

7. del Barrio Castro T., Rodrigues P.M.M. and Taylor A.M. R. (2013) The Impact of Persistent Cycles on Zero Frequency Unit Root Tests, **Econometric Theory**, 29, 1289 – 1313.

**Econometric Theory** Q2 in JCR(Economics) with impact factor 1.154 (position 109/333) and “eigenfactor” of 0.01164, **AA** category in CEFAGE-UE ranking

8. del Barrio Castro T., Osborn D.R. and Taylor A.M. R. (2012), On Augmented HEGY Tests for Seasonal Unit Roots **Econometric Theory**, 28, 1121 – 1143.

**Econometric Theory** Q1 in JCR(Economics) with impact factor 1.477 (position 81/333) and “eigenfactor” of 0.01243, **AA** category in CEFAGE-UE ranking

9. del Barrio Castro T. and Osborn D.R. (2012) Non-parametric testing for seasonally and periodically integrated processes, **Journal of Time Series Analysis**, 33, 424 – 437.

**Journal of Time Series Analysis** Q3 in JCR(Statistics and Probability) with impact factor 1.180 (posición 66/117) and “eigenfactor” of 0.00279, **B** category in CEFAGE-UE ranking

10. del Barrio Castro T. and Osborn D.R. (2011) HEGY Tests in the Presence of Moving Averages, **Oxford Bulletin of Economics and Statistics**, 73, 691-704.

**Oxford Bulletin of Economics and Statistics** Q2 in JCR(Economics) with impact factor 1.000 (position 126/331) and “eigenfactor” of 0.00398, **B** category in CEFAGE-UE ranking

## C.2. Research projects

- “Econometría de Series Temporales” Ministerio de Ciencia e Innovación”, RED2018-102563-T IP: Antonio Montañes Bernal, 16.000 €.
- “Estacionalidad, cointegración, memoria larga y datos con distinta periodicidad”, Ministerio de Ciencia e Innovación, ECO2017-83255-C3-2-P, 2018-2020, IP: Tomás del Barrio Castro, 11.000,00 €.
- “Econometría de Series Temporales” Ministerio de Ciencia e Innovación”, ECO2016-81901-REDT, 2017-2018, IP: Antonio Montañes Bernal, 20.000,00 €
- “Estacionalidad, Cointegración, modelos con datos de distintas periodicidad y agregación”, Ministerio de Ciencia e Innovación, ECO2014-58991-C3-3-R, 2015-2017, IP: Tomás del Barrio Castro, 30.000,00 €
- “Estacionalidad no estacionaria, integración estacional versus integración periódica”, Ministerio de Ciencia e Innovación, ECO2011 23934, 2012-2014, IP: Tomás del Barrio Castro
- “Red de Solvencia Externa (Red Solvex)” Ministerio de Ciencia e Innovación, ECO2009-06676-E, 2009-2010, IP: Cecilio Tamanrit.

## C.3. Contracts, technological or transfer merits

#### **C.4. Patents**

#### **C.5 Academic Journal Referee**

Journal of the American Statistical Association, Econometric Reviews, Journal of Time Series Analysis, Journal of the Royal Statistical Society: Series A, Econometrics, Oxford Bulletin of Economics & Statistics ,Economics Letters, Journal of Statistical Planning and Inference, Computational Statistics and Data Analysis, International Journal of Forecasting, Statistics and Probability Letters, Bulletin of Economic Research, Australian and New Zealand Journal of Statistics, The Canadian Journal of Statistics, Journal of Official Statistics, Journal of Applied Time Series, Journal of Macroeconomics, Journal of Economic Geography, Empirical Economics, The Manchester School, Tourism Management, Revista de Economía Aplicada y Estadística Española.

#### **C.6 Cientific Membership comitees**

XVI Encuentro de Economía Aplicada, miembro del comité científico 2013, XVII Encuentro de Economía Aplicada, miembro del comité científico 2014.

#### **C.7 Research stancies de Investigación en Centros Estranjeros**

The School of Economic Studies. University of Manchester 2003 (Beca de la Generalitat de Catalunya). Economics and Research Department of the Bank of Portugal 2013.

#### **C.8 Prices**

Econometric Theory Multa Scripsit Award 2014