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EDITOR

Dr. Jose-Maria Montero

University of Castilla-La Mancha - Spain

Dr. Jose-Maria Montero Biography

- José-María Montero is a full Professor of Statistics at the Faculty of Law and Social Sciences of the University of Castile-La Mancha (at Toledo), Spain.
- He received his degree in Economics and Business Administration from the University Complutense of Madrid, and his PhD from the Autonomous University of Madrid.
- In the past, he held teaching and researching positions in several universities and economic and financial institutes, including CEU-San Pablo University, Autonomous University of Madrid, Institute for Stock Exchange Studies...
- Currently he is the Editor in chief of AESTIMATIO, the IEB International Journal of Finance, and Clm.economia, a member of the Board of Editors of a dozen international journals, a member of the Executive Board of the International Atlantic Economic Society and ASEPELT, research fellow of the Athenian Policy Forum (York University), coordinator of the Castilla-La Mancha Hispalink Team (Hispalink Team Network, Regional Analysis).

Dr. Jose-Maria Montero Research Interests

- Geostatistics
- Spatial Econometrics
- Functional Statistics
- Environmental economics
- Qualitative Data Analysis
- Income Distribution
- Use of time
- Prediction of housing prices

Recent Publications Authored by Dr. Jose-Maria Montero

- MONTERO, J.M. & LARRAZ, B. (2006). Estimating housing prices: Kriging the mean. *International Advances in Economic Research*, (Research Note), **12**(2), pp. 419.
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- PAVÍA, J.M., LARRAZ, B. & MONTERO, J.M. (2008). Election forecasts using spatio-temporal models. *Journal of the American Statistical Association*, **103**(483), pp. 1050-1059.
- PAVÍA, J.M., MONTERO, J.M. & LARRAZ, B. (2008). Geografía, elecciones y predicciones electorales. *Investigación y Marketing*, **98**, pp. 70-78.
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- MONTERO, J.M., LARRAZ, B. & PÁEZ, A. (2009). Estimating Commercial Property Prices: An Application of Cokriging with Housing Prices as Ancillary Information. *Journal of Geographical Systems*, **11**, pp. 407–425. DOI 10.1007/s10109-009-0095-7.
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- MONTERO, J.M., LARRAZ, B. & CHASCO, C. (2009). Building a spatio-temporal Environmental Quality Index: the case of Madrid. *Statistica Applicata, The Italian Journal of Applied Statistics*, **21**(2), pp. 133-151. (Included in the Current Index to Statistics Core Journal List and Statistical Methods and Theory Abstracts). http://sa-ijas.stat.unipd.it/sites/sa-ijas.stat.unipd.it/files/133-151%20_0.pdf
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- VARGAS, M., MONDÉJAR, J., MESEGUER, M.L., MONTERO, J.M. & FERNÁNDEZ-AVILES, G. (2010). Measurement of Students Attitude towards Statistics: A Mokken Scales Analysis of its Dimensions. *American Journal of Business Education*, **3**(13), pp. 1-6. <http://journals.cluteonline.com/index.php/AJBE/article/view/970/954>
- GARCÍA, M.C., FERNÁNDEZ-AVILÉS, G. & MONTERO, J.M. (2010). Asymmetries in the volatility of precious metals returns: The TA-ARSV modelling strategy. *The Journal of Economic Asymmetries*, **7**(1), pp.23-43.
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- MONTERO, J.M., FERNÁNDEZ-AVILÉS, G. & GARCÍA, M.C. (2010). Estimation of Asymmetric Stochastic Volatility Models. Application to Daily Average Price of Energy Products. *International Statistical Review*, **78**(3), pp. 330-347.
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- MONTERO, J.M., FERNÁNDEZ-AVILÉS, G. & MINGUEZ, R. (2011) Spatial Hedonic Pricing Models for Testing the Adequacy of Acoustic Areas in Madrid City, Spain, *Investigaciones Regionales*, **21**, pp. 161-185. http://www.aecr.org/images/ImatgesArticles/2012/3/10_MONTERO.pdf

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- FERNÁNDEZ-AVILÉS, G., MINGUEZ, R., & MONTERO, J.M. (2012). Geostatistical air pollution indices and spatial hedonic and models: the case of Madrid Spain, *Journal of Real Estate Research*, **34**(2), pp.243-274.
- MONTERO, J.M., MINGUEZ, R. & DURBAN, M. (2012). SAR models with nonparametric spatial trends. A P-spline approach, *Estadística Española*, **54**(177), pp. 89-111.
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- MINGUEZ, R., MONTERO, J.M. & FERNÁNDEZ-AVILÉS, G. (2013). Measuring the Impact of Pollution on Property Prices: Objective vs. Subjective Pollution Indicators in Spatial Models. *Journal of Geographical Systems*, **15**(2), pp. 169-191. [doi:10.1007/s10109-012-0168-x](https://doi.org/10.1007/s10109-012-0168-x),
- MATEU, J., FERNÁNDEZ-AVILÉS, G. & MONTERO, J.M. (2013). On a class of non-stationary, compactly supported covariance functions. *Stochastic Environmental Research and Risk Assessment*, **27**(2), pp. 297-309. [doi: 10.1007/s00477-011-0510-8](https://doi.org/10.1007/s00477-011-0510-8).
- MONTERO, J.M., FERNÁNDEZ-AVILÉS, G., MONDÉJAR, J. & VARGAS, M. (2013). Spatio-Temporal Geostatistical Approach to Predicting Pollution Levels. The Case of Mono-Nitrogen Oxides in Madrid City, *Computers, Environment and Urban Systems*, **37**, pp. 95-106. [doi:10.1016/j.compenvurbsys.2012.06.005](https://doi.org/10.1016/j.compenvurbsys.2012.06.005)

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- MINGUEZ, R., DURBÁN, M., MONTERO J.M. & LEE, D.-L. (2013). [Modelling long term trend and local spatial correlation: a mixed penalized spline and spatial econometrics approach](#), Statistics and Econometrics Working Papers ws132925, Statistics and Econometrics Department, Universidad Carlos III, Madrid, Spain.
- LAURETI, T., MONTERO, J.-M. & FERNÁNDEZ-AVILÉS, G. (2014). A local scale analysis on influencing factors of NO_x emissions: Evidence from the Community of Madrid, Spain, *Energy Policy*, **74**, 557–568.
- MONTERO, J.-M., FERNÁNDEZ-AVILÉS, G. & MEDINA, M.-A. (2014). Using dissimilarity index for analyzing gender equity in childcare activities in Spain. *Quantitative Methods in Economic Research*, **Vol. XV, No. (1)**, pp. 133 – 141.
- BASILE, R., DURBAN, M., MINGUEZ; R., MONTERO, J.M. & MUR, J. (2014). Modelling regional economic dynamics: spatial dependence, spatial heterogeneity and nonlinearities, *Journal of Economic Dynamics and Control*, **48**, pp. 229–245. [doi:10.1016/j.jedc.2014.06.011](https://doi.org/10.1016/j.jedc.2014.06.011).
- MONTERO, J.M. & FERNÁNDEZ-AVILÉS, G. (2015). Functional kriging prediction of pollution series: the geostatistical alternative for spatially-fixed, *Estudios de Economía Aplicada*, **33(1)**, Accepted for publication.

Other Research Merits



- Editor in Chief of **AESTIMATIO**, The IEB International Journal of Finance, IEB. Website: <http://www.aestimatio.es>



- Editor of **Clm.economía**. Asociación de Economía de Castilla-La Mancha. Website: <http://www.clmeconomia.jccm.es>.



- **Member of the Board of Editors of:**
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- Research Fellow de la **Athenian Policy Forum** de la Universidad de York.



- Director of the **Quarterly Report of Economic Situation and Perspectives of Castilla-La Mancha**.



- Coordinator of the **Castilla-La Mancha Hispalink Team** (Hispalink Team Network, Regional Analysis).



- Honorary Lifetime Member of the International Atlantic Economic Society (April, 2014).



- Member of the Board of The International Colloquium on Current Economic and Social Topics CEST'2013 focused on Gender Disparities and Financial Markets Analysis. Chair of the Seminar on Current Economic Topics - Financial Markets Analysis. <http://science24.com/event/cest2013/>

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Director of Statistics Department (Applied Economics) at the University of Castilla-La Mancha
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José-María Montero

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