Luciano Irineu de Castro Filho

webpage

Assistant Professor – Managerial Economics & Decision Sciences
Kellogg School of Management, Northwestern University

Tel.: 1(847) 491-3603
Fax: 1(847) 467-1220
e-mail: decastro.luciano@gmail.com

RESEARCH INTERESTS

Auction Theory, Market Design, Energy Markets, Decision Theory, Microeconomics.

PROFESSIONAL ACTIVITIES

Assistant Professor – MEDS, Kellogg School of Management, Northwestern University - 2010-present.

Assistant Professor – Univ. of Illinois at Urbana-Champaign – 2007 – 2010.

Visiting Assistant Professor – MEDS, Kellogg School of Management, Northwestern University, Fall 2008.

Visiting Professor – Univ. Carlos III de Madrid, from Sep 2005 – Jul 2007.

Post-doc researcher – IMPA, 2004 – September 2005.

Telecommunication Engineer, responsible for spectrum issues, Officer, Brazilian Air Force, Telecommunications Division. (1997-2000).

Eletronic Engineer, Officer, Brazilian Air Force, Aerospace Technological Center (1996-1997).

EDUCATION

PhD, 2004, Mathematical Economics, IMPA. Thesis: "Pure Strategy Equilibria in Auctions Under More General Assumptions". Advisor: Aloisio Araujo.

Master in Sciences, 2001, Mathematical Economics, IMPA.

MBA, Getulio Vargas Foundation, 1999.

Electronic Engineer, 1995, ITA (Aeronautics Technological Institute).

OTHER PROFESSIONAL ACTIVITIES

Associate Editor for Economic Theory (since March 2010).

Referee for: American Economic Review, Econometrica, Journal of Economic Theory, Games and Economic Behavior, Economic Theory, International Economic Review, International Journal of Game Theory, Journal of Mathematical Economics, Annals of Finance, The B.E. Journal of Theoretical Economics, Journal of Economics and Management Strategy, Brazilian Review of Econometrics.

Member of the organizing committee of: XXVII meeting of the Brazilian Econometric Society (2005); Spring 2008 Midwest Conference Economic Theory; and 2009 SAET conference.

Consultant for the Electricity Energy Auction in Brazil, in December 2005. Getulio Vargas Foundation and Brazilian Ministry of Finance (August-November 2004).

Member of the PhD Thesis Committee: Gino Loyola, Dep. Economics, Universidad Carlos III de Madrid, July 22, 2008; Angelo Silva, Dep. Economics Universidade de Brasilia, August 12, 2010.

TEACHING EXPERIENCE

Graduate Level: Multi-Unit and Combinatorial Auctions, Spring 2008 and 2009, UIUC. Microeconomics, General Equilibrium Theory, Dynamic Economics, Introduction to Finance and Introduction to Econometrics (Time Series) – at IMPA, from 2003 to 2005.

MBAs: Microeconomics Analysis, Kellogg School of Management, Fall 2008.

For Professionals: Credit scoring models – four editions of a course for professionals, promoted by FCE, in 2005 and 2006.

Undergraduate level: Intermediate Micro, UIUC, Spring 2008 and 2010. Calculus and Linear Algebra, for economics students of Universidad Carlos III in Madrid (2005 and 2006).

PUBLICATIONS

1. "Corrigendum to "Existence of Equilibrium in Single and Double Private Value Auctions" *Econometrica,* vol. 74, 6, November 2006, 1723-4.
2. "Non-monotonicities and the all-pay auction tie-breaking rule", *Economic Theory* vol. 35, 4, June 2008, 407-440. (Co-authors: A. Araujo and H. Moreira.)
3. "Product Definition for Future Electricity Supply Auctions: The 2006 Illinois Experience," *The Electricity Journal*, vol. 21, 7, 50-62, Aug.-Sept. 2008. (Co-authors: Matias Negrete-Pincetic and George Gross.)
4. "Response to Cavichi and Lemon: Our Analysis was Thorough." *The Electricity Journal*, vol. 22, 1, 5-12, Jan.-Feb. 2009. (Co-authors: Matias Negrete-Pincetic and George Gross.)
5. "Pure Strategy Equilibria of Single and Double-Auctions with Interdependent Values", *Games and Economic Behavior*, vol. 65, 1, 25-48, January 2009. (Co-author: A. Araujo.)
6. "Characterization of Bidding Behavior in Multi-Unit Auctions," *Journal of Mathematical Economics*, 45, 559-575, 2009. (Co-author A. Riascos.)
7. "How to translate results from auctions to procurement," *Economic Letters*, vol. 106 (2), p. 115-118, 2010. (Co-author: M. Angeles de Frutos.)
8. "Using Grid Distributions to Test for Affiliation," forthcoming, *Annals of Applied Statistics*, vol. 4 (4), 2073—2098, 2010. (Co-author: Harry Paarsch.)
9. "Equilibrium Existence and Approximation of Regular Discontinuous Games", *Economic Theory*, 48, 67-85, 2011.

10. "Subjective Probability," *Wiley Encyclopedia of Operations Research and Management Science*, forthcoming. (Co-author: Nabil Al-Najjar.)
11. "Tougher Educational Exam Leading to Worse Selection," Economics: The Open-Access, Open-Assessment E-Journal, v. 5, 2011-17, 2011. (Co-author: Eduardo Andrade)
12. "Ambiguity aversion and Trade", *Economic Theory*, 48, 243-273, 2011. (Co-author: A. Chateauneuf)
13. Core and Equilibria under ambiguity, *Economic Theory*, 48, 519-548, 2011. (Co-authors: M. Pesce and N. Yannelis).
14. The Economics of the Smart Grid, Proceedings Proceedings of IEEE 49th Annual Allerton Conference on Communication, Control, and Computing, 2011. (Co-author: Joisa Dutra)
15. Equilibria Existence and Characterization in Auctions: Achievements and Open Questions, *Journal of Economic Surveys*, forthcoming. (Co-author: Dan Karney.)

OTHER PUBLICATIONS

1. *Book*: "An Introduction to Decision Theory" (with H. Faro, in Portuguese), IMPA, 2005.
2. Combate à Corrupção em Licitações Públicas (in Portuguese). Compras Públicas, 1, 3, Setembro 2008, 53-70.

WORKING PAPERS

1. Affiliation, Equilibrium Existence and Revenue Ranking of Auctions
2. A New Approach to Correlation of Types in Bayesian Games
3. Uncertainty, Efficiency and Incentive Compatibility, with Nicholas Yannelis
4. A Subjective Foundation for Objective Probabilities, with Nabil Al-Najjar
5. Parametric Representation of Preferences, with Nabil Al-Najjar.
6. . Prediction Markets To Forecast Electricity Demand, with Peter Cramton
7. A new perspective to rational expectations: maximin rational expectations equilibrium, with Marialaura Pesce and N. Yannelis.

HONORS

Haralambos Simeonidis Prize – National Association of Economic Schools (ANPEC) – to the best thesis in economics, December 2004.

Institutional Capacitation Program – Ministry of Science and Technology – Research Grant 2004-2005.

Member of Brazilian delegation to International Mathematical Olympiad (1990).

Brazilian Mathematical Olympiad, 1989, 2nd place.

Ceara's Mathematical Olympiad, 1st place in 1987, 1988, 1990.

VISITS

Univ. Paris I – Soborne, CERMSEM, France, June 2010.

Universidad Carlos III de Madrid, March 2010.

MEDS, Kellogg School of Management, Northwestern University, Fall 2008, Summer 2009.

Penn State University, December 2007.

Univ. Federal do Ceará, July 2007.

Washington University, St. Louis, USA, September – October 2006.

Univ. do Porto, Portugal, September 2006.

Univ. Carlos III de Madrid, October 2005 – July 2007.

Univ. Paris I – Soborne, CERMSEM, France, June 2006.

Univ. de los Andes and Banco de la República, Bogotá, Colombia, July-August 2005.

Univ. Toulose I, Toulouse, France, December 2004.

Univ. Paris I – Soborne, CERMSEM, France, November 2004.

CONFERENCES AND WORKSHOPS

2012 Decentralization Conference, Caltech, March 30 – April 1st, 2012.

10th International Industrial Organization Conference, George Mason University School of Law, Washington, DC, March 16-18, 2012.

2012 ASSA Meetings, Chicago, January 8, 2012.

2011 NBER Conference on Market Design, Boston, October 28-29, 2011.

2011 NBER General Equilibrium Workshop, Iowa City, October 7-9, 2011.

2011 Stony Brook Conference, Stony Brook, July, 2011.

2011 European General Equilibrium Workshop, Vigo, Spain, June 2011.

2011 CAPCP Conference on Auctions and Procurements, Penn State University, April 28- May 1, 2011.

2011 Decentralization Conference, Ohio State University, May, 2011.

Informs Analytics, Marriot Hotel, Chicago, April 10-12, 2011.

Decentralization Conference, Ohio State University, April 1 -3, 2011.

Workshop on Equilibrium Analysis Under Ambiguity, Naples, Italy, Jan 28-29, 2011.

INFORMS Annual meeting, Austin, Texas, November 7-9, 2010.

Third Transatlantic Conference, Trinity College, Oxford, September 14-16, 2010.

2010 RUD (Risk, Uncertainty and Decision) conference, Paris, June 30 – July 2.

2010 CAPCP Conference on Auctions and Procurements, Penn State University, State College, PA, April 29- May 2, 2010.

GE in Rio, Rio de Janeiro, RJ, March 10-12, 2010.

Midwest Economic Theory conference, Penn State, October 2009.

Second Transatlantic Theory Workshop, Northwestern University, September 11-13, 2009.

2009 European Meeting of the Econometric Society, Barcelona, August 23-27, 2009.

9th SAET Conference on Current Trends in Economics, Ischia, Italy, June 29-July 5, 2009.

Sorbonne Workshop in Economic Theory (SWET 2009), Paris, June 24-27, 2009.

2009 Cowles Summer Conference, Economic Theory, Yale University, June 22-23, 2009.

2009 Risk, Utility and Decision (RUD) Conference, Duke University, June 18-21, 2009.

7th International Industrial Organization Conference, Northeastern University, Boston, April 3-5, 2009.

2009 CAPCP Conference on Auctions and Procurements, Penn State University, State College, PA, March 26-29, 2009.

Conference in Honor of Ehud Kalai's 66th birthday, Northwestern University, October 24 and 25, 2008.

Third World Congress of the Game Theory Society, Northwestern University, July 2008.

Transmission Business School, University of Illinois, Chicago, June 16-20, 2008.

2008 Cowles Summer Conference, Economic Theory: "Choice, Contracts and Computation", Yale University, June 9-10, 2008.

6th International Industrial Organization Conference, Marymount University, Arlington, Virginia, May 16-18, 2008.

Spring 2008 Midwest Conference Economic Theory, joint with a conference in honor of Wayne Shafer, University of Illinois, May 2-4, 2008.

2008 CAPCP Conference on Auctions and Procurement, Penn State University, April 2008.

American Economic Association Annual Meeting, New Orleans, January 2008.

Conference in Honor of Roko Aliprantis, University of Kansas, November 2007.

Mathematical Economics Workshop, IMPA, Rio de Janeiro, December 2006.

RUD - Risk, Uncertainty and Decision, Paris, June 2006.

Stony Brook Game Theory Festival, Stony Brook, July 2006.

World Congress of Econometric Society, London, Aug 2005.

Colombian Mathematical Congress, Bogota, Aug 2005.

Decentralization Conference, Urbana-Champaign, April 2005.

Stony Brook Game Theory Festival, Stony Brook, July 2005.

Latin American Meeting of Econometric Society, São Paulo, July 2004.

Mathematical Economics Workshop, IMPA, Rio de Janeiro, July 2004.

TALKS AT UNIVERSITIES

Guelph University, Toronto, Canada, March 2nd, 2012.

Department of Economics, Washington University, St. Louis, October 24, 2011.

Fundação Getulio Vargas, Rio-Brazil, December 14, 2010.

Krannert Graduate School of Management, Purdue University, October 28, 2010.

Tepper School of Business, Carnegie Mellon University, October 8, 2010.

Ohio State Universe, Columbus, Ohio, April 16, 2010.

Universidad Complutense de Madrid, Madrid, Spain, March 23, 2010.

Pontificia Universidade Católica do Rio de Janeiro (PUC-Rio), December 9, 2009.

University of Pennsylvania, October 7, 2009.

University of Maryland, October 6, 2009.

Johns Hopkins University, October 5, 2009.

Univ. of Minnesota, March 2009.

Univ. of Iowa, April 2008.

Univ. of Illinois at Urbana-Champaign, Feb 2008.

Indiana University, October 2007, Sept 28, 2007.

Univ. Federal do Ceará, Jul. 2007.

Getulio Vargas Foundation, Mar 2007.

Univ. of Illinois at Urbana-Champaign, Mar 2007.

Pennsylvania State University, Jan 2007.

Universitat Pompeu Fabra, Oct 2006.

Univ. of Illinois at Urbana-Champaign, Oct 2006.

Washington University in St. Louis, Oct 2006.

Washington University in St. Louis, Sep 2006.

Universidade do Porto, Sep 2006.

Universidad de Santiago de Compostela, Sep 2006.

Université Paris I - CERMSEM, Jun 2006.

Universidad Carlos III, Apr 2006.

Universidad Nacional de Bogotá, Colombia, Aug 2005.

Universidade Federal do Ceará, Brazil, July 2005.

Université Toulouse 1 - Sciences Sociales - GREMAQ, Dec 2004.

Université Paris I - CERMSEM, Dec 2004.

Getulio Vargas Foundation, Rio de Janeiro, 2004.

Pontificia Universidade Católica do Rio de Janeiro (PUC-Rio), 2003.

IBMEC, Rio de Janeiro, 2003.

Last Revision: March 31, 2012.