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OBITUARY

Francesc Marmol, 1966–2005

On May 18, 2005, Francesc Marmol died of cancer in Madrid, Spain, at the age of 38. Francesc (Paco) was born in Barcelona to a family of modest means. He graduated from the Universitat Autònoma de Barcelona with a B.Sc. in Economics. He later went on to obtain a Ph.D. in the International Doctorate in Economic Analysis, where he defended a thesis on asymptotic theory for integrated processes in 1996. After University, Paco took a position at the Universidad Carlos III de Madrid, where he was Professor at the Economics Department.

Like many time series econometricians in the mid-1990s, he soon became attracted by fractional integration, and its role for modeling persistence. His early research on spurious regression led him to work on cointegration and related areas, as he broadened the number of collaborations with his colleagues at Carlos III and other Spanish and European universities. Much of Paco's work has been published in the leading econometric journals. At the time of his death,

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Paco was involved in studies related to the design of new tests of cointegration, inference on cointegration coefficients in the presence of deterministic trends, and flexible modeling of long- and short-run time series behavior. Paco was an excellent scholar, a great friend, and a loyal colleague in hard times. He was greatly admired and respected by students and colleagues alike.

He is survived by his wife, Angeles, his parents, Pedro and Maria, and his brother, Pedro. He passed away just when his dreams had started to become reality. His untimely death is a tragedy for both the econometrics community and, in particular, for his friends at Universidad Carlos III. His personality and work, however, will endure.

His friends at Universidad Carlos III de Madrid.

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