April 7, 2025

CURRICULUM VITAE

GENERAL INFORMATION

Name:	Dufour, Jean-Marie
Citizenship:	Canadian
Languages:	French and English
Current position:	William Dow Professor of Economics Department of Economics McGill University
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EDUCATION

- Ph.D. Economics, University of Chicago (1979)
- M.A. Economics, University of Chicago (1978)
- M.A. Economics, Concordia University (1974)
- M.Sc. Mathematics (Statistics), Université de Montréal (1973)
- B.Sc. (Honours) Mathematics, McGill University (1971)

FIELDS

- Econometrics and statistics; macroeconomics; finance; public finance.

PROFILE

Jean-Marie Dufour is an economist and statistician who specializes in the development of methods for the analysis of economic and financial data. He holds a B.Sc. in Mathematics (McGill University), a M.Sc. in Statistics (Université de Montréal), and a Ph.D. in Economics (University of Chicago). Between 1979 and 2007, he was Professor of Economics at the Université de Montréal, where he held the Canada Research Chair in Econometrics (2001-2007). Since 2007, he is Professor of Economics at McGill University and holds the *William Dow Chair* in Economics. From 2007 to 2016, he was also a held the prestigious title of Bank of Canada Research Fellow. His research involves important contributions to econometric methodology – especially the development of more reliable statistical tests in structural and dynamic models (simulation-based inference, identification, causality), nonparametric methods in econometrics, financial statistics (asset pricing models, volatility modelling), methods for inequality analysis, and empirical work on a wide range of economic issues, such as taxation and investment, export financing, policy analysis in developing countries, dynamic macroeconomic models for forecasting and policy evaluation, the pricing of financial assets, and inequality measurement. He has published more than 160 articles, book chapters and special issue, most of which in international journals and publishers.

The quality of his research has been recognized by several prizes, including: Fellow of the Royal Society of Canada, Fellow of the Econometric Society, Fellow of the American Statistical Association, Elected member de l'International Statistical Institute, Fellow of the International Association for Applied Econometrics, Fellow of the Canadian Economics Association, the Killam Prize for Social Science (Government of Canada), the Léon-Gérin Prize for human sciences (Government of Québec), the Marcel-Vincent prize for the social sciences (Association francophone pour le savoir), the Konrad-Adenauer Research award (Alexander von Humboldt Foundation, Germany), the John Rae Prize for Outstanding Research (Canadian Economics Association), the Marcel-Dagenais prize (Société canadienne de science économique), a Guggenheim Fellowship (USA), a Killam Fellowship, the Pierre-de-Fermat Chair of Excellence (Université de Toulouse I, 2011-2013), and a Banco Santander "Cátedra de Excelencia" (Universitad Carlos III de Madrid, 2011-2012). He is also Officier de l'Ordre National du Québec (2006) and Officer of the Order of Canada (2008).

Jean-Marie Dufour has been very active in scientific organizations and conference organizations, including: President of the Canadian Economics Association (2002-2003), President of the Société Canadienne de Science Économique (1999-2000), Director of the Canadian Econometric Study Group (since 2002), Director of the Centre de recherche et développement en économique, Member of North American Regional Standing Committee of The Econometric Society (2015-2016), Member of Governing Council of the Social Sciences and Humanities Research Council of Canada (since 2013), Member of Donner Prize Jury for the Best Public Policy Book by a Canadian (since 2014), Director of a research group on "Mathematical and Statistical Methods for Financial Modelling and Risk Management" within one of the Canadian networks of centers of excellence (MITACS). He recently organized in Montréal the 2015 World Congress of the Econometric Society, the most prestigious international meeting in the field of Economics. He is very well known outside Canada and has frequently visited prestigious international universities.

CURRENT APPOINTMENTS

- William Dow Professor of Economics, McGill University, 2007 -

- Research Fellow, Center for Interuniversity Research and Analysis on Organizations / Centre interuniversitaire de recherche en analyse des organisations (CIRANO), 1998 -

- Research Fellow, Center for Interuniversity Research on Quantitative Economics / Centre interuniversitaire de recherche en économie quantitative (CIREQ), 1999 -

- Member of the Donner Prize jury for the Best Public Policy Book by a Canadian, 2014 - 2023.

- Member of Council of the Bernoulli Society for Mathematical Statistics and Probability, 2021 - 2025.

- Member of the Scientific Committee of the "Institut québécois de réforme du droit et de la justice" (http://www.iqrdj.ca/), 2020 -

- Member of Selection Committee for Killam Prizes and Research Fellowships, Canada Council for the Arts, 2016-2019.

- Invited Research Professor, Institut für Wirtschaftsforschung Halle, Germany, 2007 -

- Director of research for the axis on Fundamental Methods, CIREQ, 2004 -

- Emeritus Professor of Economics, Université de Montréal, 2008 -

- Member of the College of Reviewers for the Canada Research Chairs Program, 2000 -

DISTINCTIONS

Fellow titles

- Honorary Fellow of the *New York Camp Econometrics*, 2022 -
- Fellow of the *International Association for Applied Econometrics*, 2018 -

  "The Fellowship position is reserved for economists who have made significant contributions in Econometrics, broadly defined."
  First scholar in a Canadian university to be elected to this Fellowship.

- Editorial Fellow, *Econometric Reviews*, 2018 -

- Fellow of the *Canadian Economics Association* (CEA Fellow), 2017 -

  "Created in 2010, the title of Fellow of the Canadian Economics Association is conferred to recognize the achievements and contribution to the discipline of the most prominent economists who have spent a significant portion of their career in Canada."

- *Bank of Canada* Research Fellow, 2007-2011. Renewed for 2012-2016.

  "The Bank of Canada Fellowship Program has been established to encourage leading-edge research and to develop expertise in Canada in a number of areas critical to the Bank's mandate: macroeconomics, monetary economics, international finance, as well as the economics of financial markets and institutions, including their financial stability. The program provides financial support for academics recognized for their excellence and who are undertaking research that contributes to the development of knowledge and research capabilities in these fields."
  Press release citation (March, 9 2007): "The Bank of Canada today announced that Professor Jean-Marie Dufour of the Université de Montréal is the recipient of the Bank's Research Fellowship for 2007. Professor Dufour, one of Canada's leading econometricians, has earned international recognition for his work on a wide array of topics relevant to the analysis of macroeconomic and financial data. "Professor Dufour is a world-class econometrician whose work is improving the way economists use statistical tools and techniques," said David Dodge, Governor of the Bank of Canada.

"The Bank is proud to have this exceptional Canadian researcher as a Fellowship recipient."
Press release citation (April 13, 2012): “The Bank is delighted to recognize Professor Dufour’s exceptional contributions to econometric methodology and its applications to macroeconomics, finance, economic growth and -development,” said Mark Carney, Governor of the Bank of Canada. “The Bank is pleased to reaffirm its support for his work by making him a Fellowship recipient for a second time.”

- *Guggenheim* Fellow, 2006-2007.

  “The John Simon Guggenheim Memorial Foundation was established in 1925 by United States Senator Simon Guggenheim and his wife as a memorial to a son who died April 26, 1922. The Foundation offers Fellowships to further the development of scholars and artists by assisting them to engage in research in any field of knowledge and creation in any of the arts, under the freest possible conditions and irrespective of race, color, or creed. The Fellowships are awarded to men and women who have already demonstrated exceptional capacity for productive scholarship or exceptional creative ability in the arts. The Foundation consults with distinguished scholars and artists regarding the accomplishments and promise of the applicants and presents this evidence to the Committee of Selection.”

- Fellow of the *American Statistical Association*, 9 August 2005 -

  “For outstanding contributions to statistical methodology in econometrics, exact distribution-free and parametric methods, time series analysis, causality analysis, and statistical inference in weakly identified models; and for service to the profession.”
  “By the honorary title of Fellow the Association recognizes full members of established reputation who have made outstanding contributions in some aspect of statistical work.”

- Fellow of the *Econometric Society*, 1998 -

  “To be eligible for nomination as a Fellow, a person must have published original contributions to economic theory or to such statistical, mathematical, or accounting analyses as have a definite bearing on problems in economic theory, and must be, or upon election become, a member of the Society. ... Over the past decade about 15 candidates per year have been elected as new Fellows.”

- Fellow of *The Royal Society of Canada*, *The Canadian Academy of the Sciences and Humanities*, 1997 -

  “A major responsibility of the Royal Society of Canada is to recognize merit and achievement by electing to its membership distinguished individuals from all branches of learning who have achieved distinction, both nationally and internationally, by publishing learned works or original research in the arts, humanities and sciences. Election to Fellowship in the Society is the highest academic accolade in Canada that is available to scientists and scholars.”

- *Killam Research Fellow*, Canada Council for the Arts, 1998 - 2000.

  “Killam Research Fellowships are intended for established scholars who have demonstrated outstanding research ability and who have published the results of their research through substantial publications in their field.”

- Fellow of the *Journal of Econometrics*, January 1997 -

- Elected Member of the *International Statistical Institute,* 1990 -

  “Elected members are elected by virtue of their distinguished contributions to the development or application of statistical methods, or to the administration of statistical services, or the development and improvement of statistical education.”

Prizes

- Special issue of the *Journal of Econometrics*: *In Honor of Jean-Marie Dufour on Identification, Inference, and Causality*, 2020, 218 (2), 243-770. Editors: Marine Carrasco, Marcello Moreira, Benoit Perron, and Victoria Zinde-Walsh.
- Ambassadors' Club – FRQ Prize, given by the Fonds de Recherche du Québec (FRQ) for the organization of the 11th World Congress of the Econometric Society at the Palais des Congrès de Montréal, November 28, 2016.
- CIREQ Econometrics Conference in Honor of Jean-Marie Dufour, organized by Marine Carrasco (Université de Montréal) and Victoria Zinde-Walsh (McGill University), Hôtel de l'Institut du Tourisme (Montréal, May 7-8, 2016). 30 presentations.
- Five sessions called "Hommage à Jean-Marie Dufour" organized.at the 55th Annual Meeting of the *Société canadienne de science économique* (Université du Québec à Montréal, May 13-15, 2015).
- Member of the "Club des Ambassadeurs" of the Palais des Congrès de Montréal, 2015.
- Pierre-de-Fermat Chair of excellence ("Chaire d'excellence Pierre-de-Fermat") for visiting professors, Toulouse School of Economics (Université de Toulouse I, France), 2012-2013.

- Chair of excellence ("Cátedra de Excelencia") Universitad Carlos III de Madrid - Banco Santander de Madrid (for visiting professors), 2011-2012, Universitad Carlos III de Madrid (Spain).

- Marcel-Dagenais Prize for excellence in research, *Société canadienne de science économique*, 2009 (triennial prize), funded by *Analysis Group / Groupe d'analyse*.

  "The purpose of this prize is to recognize the quality of the scientific production of a researcher over a given period. It also allows to publisize the quality of his research output in economics. ... To maintain the prestige of the Prize, it is awarded every three years on the basis of the scientific production of the six preceding years." Between 1982 and 2001, this prize was called *Prix de la Société de science économique*.

- Officer of the *Order of Canada* (O.C.), Government of Canada (Governor General), 10 April 2008.

  "For his contributions to education, research and the development of the field of economics as an internationally renowned econometrics specialist."
  "The Order of Canada is the centrepiece of Canada's honours system and recognizes a lifetime of outstanding achievement, dedication to the community and service to the nation."

- Léon-Gérin Prize for social sciences, Government of Québec, 2008.

  "The Prix du Québec have existed in their current form since 1977. Each year, the government attributes six such awards in the cultural field and five in the scientific field. The purpose of this tribute is to recognize the career of women and men who have demonstrated a passion for their calling. Individuals who have stood out by their creative or innovative spirit and whose work has contributed to the influence of Québec around the world and to the evolution of Québec society in their respective fields."

- Emeritus Professor of Economics, Université de Montréal, 2008.

- Officer of the *National Order of Québec* (O.Q.) [Officier de l'*Ordre national du Québec*], Government of Québec, 20 June 2006.

  "The *Ordre national du Québec* is the highest distinction conferred by the Government of Québec. In this way, the Prime Minister grants to remarkable personalities the title of Grand Officer, Officer or Knight of the Order." This honour is conferred "for outstanding achievements in most fields."

- Killam Prize for Social Sciences, Killam Trust and Canada Council for the Arts, 2006.

  Killam Prizes are "Canada's most distinguished annual awards for outstanding career achievements in engineering, natural sciences, humanities, social sciences and health sciences."
  "The Killam Prizes are awarded annually to distinguished Canadian scholars in the fields of health sciences, natural sciences, engineering, social sciences and humanities. Normally, one prize of $100,000 is awarded each year in each of the five fields. The Killam Prizes are intended to honour eminent scholars actively engaged in research in Canada in universities, hospitals, research or scientific institutes or other equivalent or similar institutions. They are designed to encourage continuing contribution to scholarly research in Canada. The prizes are not related to a particular achievement but rather are given in recognition of a distinguished career and exceptional contributions in one of these fields."

- Personality of the week La Presse / Radio-Canada ("Personnalité de la semaine La Presse / Radio-Canada"), April 23, 2006.
- Konrad Adenauer Research Award, Alexander von Humboldt Foundation (Germany), 2005.

  "This award, established through the generosity of the Alexander von Humboldt Foundation, is made to highly qualified Canadian scholars whose research work in the humanities or in the social sciences has earned international recognition and who are among the group of leading scholars in their respective area of specialization. The aim of the award is to promote academic relations between Canada and the Federal Republic of Germany, and it is presented to honour lifetime academic achievement."

- Marcel-Vincent Prize for research in social science, *Association francophone pour le savoir* (Acfas), 2005, funded by *Bell Canada*.
- Marcel-Dagenais Prize for excellence in research, *Société canadienne de science économique*, 2000 (triennial prize), funded by the *National Bank of Canada*.

  "The purpose of this prize is to recognize the quality of the scientific production of a researcher over a given period. It also allows to publisize the quality of his research output in economics. ... To maintain the prestige of the Prize, it is awarded every three years on the basis of the scientific production of the six preceding years." Between 1982 and 2001, this prize was called *Prix de la Société de science économique*.
- John Rae Prize for Outstanding Research in Economics, *Canadian Economics Association,* 1994 (first edition of the prize).

  "The CEA offers the Rae Prize every two years. The Prize is intended to recognize research excellence in the recent past and is not a life-time award. The Prize has a cash value of $10,000. The Prize has been named after John Rae, born in Scotland in 1796, who did most of his work in Canada and was a genuine precursor of endogenous growth theory. The Prize is awarded to the Canadian economist with the best research record during the last five years."
- Prize for excellence in research awarded every three years by the *Société canadienne de science économique*, 1988 (Prix triennal d'excellence scientifique 1988 de la *Société canadienne de science économique*), funded by the *National Bank of Canada*.

Direction of scientific societies

- President of the *Canadian Economics Association*, 2002-2003.
- Director of the *Canadian Econometric Study Group*, 2002 -
- Vice-President (2000-2001) and President-Elect (2001-2002) of the *Canadian Economics Association*.
- President-Elect (1998-99) and President (1999-2000), *Société canadienne de science économique.*

Rankings

- *Econometric Theory* ranking – In a study by B. Baltagi [2003, Worldwide Institutional and Individual Rankings in Econometrics over the Period 1989-1999 an Update, *Econometric Theory*, 19 (February 2003), 165-224], I was ranked number 7 in the world (number 1 in Canada) for the number of theoretical econometrics articles, number 8 on the impact citation ranking, and number 5 for publications in *Econometrica*. In the previous study by B. Baltagi [Worldwide Institutional Rankings in Econometrics: 1989-1995, *Econometric Theory*, 19 (1998), 1-43], I was ranked number 16 in the world for publications in theoretical econometrics.
- *Social Sciences and Humanities Research Council of Canada* (SSHRC) Ranking – My three most recent applications for an individual research grant from SSHRC (1997-2000, 2000-2003, 2003-2006) were ranked among the three best ones in Canada in each case.
- *Natural Sciences and Engineering Research Council of Canada* (NSERC) Ranking – En 2003-2004, my individual grant in Statistics was the 11th largest in Canada over more than 275 grantees in this discipline. This amount typically reflects the ranking made by the NSERC Statistics Committee.

Other Fellowships

- Netherlands Organization for Scientific Research (Nederlandse Organisatie voor Wetenschappelijk Onderzoek, NWO) Visitor's Fellowship, 2003-2004.
- *Benjamin Meaker* Visiting Professor of Economics, University of Bristol (United Kingdom), April 1993 and February 1999.
- Fellow, Center for Operations Research and Econometrics (CORE), Université Catholique de Louvain, Belgium, 1985 - 1986.
- Leave Fellowship from Social Sciences and Humanities Research Council of Canada, 1985-1986.
- Canada Council Doctoral Fellowship, held at The University of Chicago, 1975 - 1978.
- Government of Québec Doctoral Fellowship, held at The University of Chicago, 1975 - 1978.
- M.Sc. Scholarship from Université de Montréal, 1971 - 1972.

EDITORIAL POSITIONS

Associate Editor, *Econometrics and Statistics*, 2015 -
Associate Editor, *International Statistical Review*, 2010 -
Associate Editor, *Economía*, 2019 -
Associate Editor, *Econometrica*, 1996 -2002.
Associate Editor, *Journal of Econometrics*, 1994 - 2009.
Associate Editor, *Empirical Economics*, 1994 - 2004.

Associate Editor, *Annales d'Économie et de Statistique*, 1990 - 2000.
Associate Editor, *Econometric Reviews*, 1991 - 1996, 1998 - 2003.
Guest Editor, *Empirical Economics*, Special Issue on "New Developments in Time Series Econometrics", 1993 - 1994. The Special Issue is also published as a book by Springer-Verlag in the collection "Studies in Empirical Economics".
Guest Editor, *Journal of Econometrics*, Special Issue on "Recent Developments in the Econometrics of Structural Change", 1992-1993.
Associate Editor, *Econometric Theory*, 1991 - 1993.
Associate Editor, *Cahiers du Centre d'Études de Recherche Opérationnelle*, 1989 - 1995.
Associate Editor, *Canadian Journal of Economics*, 1984 - 1988.
Member of International Scientific Committee, *L'Actualité économique*, 2012 -

BIOGRAPHICAL NOTICES

- *Canadian Who's Who,* University of Toronto Press, Toronto, 1997 -
- *Who's Who in Science and Engineering,* Marquis Who's Who, New Providence (NJ), 2005 -
- *Who's Who in the World,* Marquis Who's Who, New Providence (NJ), 2006 -
- *Who's Who in America,* Marquis Who's Who, New Providence (NJ), 1995 -
- *Who's Who in Finance and Industry,* Marquis Who's Who, New Providence (NJ), 1994 -
- *Who's Who in the East,* Marquis Who's Who, New Providence (NJ), 2000 -
- *Dictionary of International Biography*, International Biographical Centre, Cambridge, England, 1998 -
- *International Who's Who of Intellectuals*, International Biographical Centre, Cambridge, England, 1998.
- *Who's Who in the 21st Century,* International Biographical Centre, Cambridge, England, 2002 -
- *2000 Outstanding Intellectuals of the 21st Century,* International Biographical Centre, Cambridge, England, 2003.

PROFESSIONAL EXPERIENCE

- Holder of *Canada Research Chair,* Econometrics, Université de Montréal, 2001 - 2007.
- Professor of Economics, Université de Montréal (Département de sciences économiques), 1988 - 2007.
- Director, Centre de recherche et développement en économique (C.R.D.E.), Université de Montréal, 1988-1995, 1997-1999.
- Visiting Scholar, Department of Economics, University of California, Los Angeles, April 2018.
- Visiting Scholar, Vienna University of Technology, Institute of Statistics and Mathematical Methods in Economics, Econometrics and System Theory Research Group, mai 2015.
- Visiting Professor, Department of Management, Economics and Quantitative Methods, Università degli Studi di Bergamo, November 2017, March 2018, October 2019.
- Visiting Scholar, Vienna University of Technology, Institute of Statistics and Mathematical Methods in Economics, Econometrics and System Theory Research Group, mai 2015.
- Visiting Scholar, Faculty of Economics, University of Cambridge, June 2013.
- Visiting Professor, School of Humanities and Social Sciences, Nanyang Technological University, Singapore, November 2012.
- Visiting Scholar, Institut für Wirtschaftsforschung Halle, Germany, July 2005, May 2006 - July 2007, December 2007, December 2008.
- Visiting Scholar, Deutsche Bundesbank, Frankfurt, December 2001, June 2002, October 2002, December 2002, December 2004.

- Visiting Scholar, Tinbergen Institute and Department of Actuarial Science and Econometrics, Universiteit van Amsterdam, The Netherlands, December 1996, December 1997, December 1999, April 2001, December 2003, February-May 2004.

- Visiting Professor of Econometrics, École Nationale de la Statistique et de l'Administration Économique (ENSAE), Paris (France), March-April 2004.

- Visiting Professor of Econometrics, Institut d'Économie Industrielle, Université des sciences sociales de Toulouse (France), Spring 2002.

- Visiting Professor of Economics, Department of Economics, University of Toronto, October 2000.

- Visiting Scholar, Fakultät Wirtschaftswissenschaften (Faculty of Economics), Technische Universität Dresden, Germany, June 2000.

- Visiting Scholar, Center for Economic Research (CentER), Kaltholieke Universiteit Tilburg, The Netherlands, April 2000.

- Visiting Scholar, École Nationale de la Statistique et de l'Administration Économique (ENSAE), Centre de Recherche en Économie et Statistique (CREST), Paris, France, November 1990, June 1991, October 1993, June 1995, September 1997, February-March 2000, March 2001, June 2001.

- Visiting Professor, Department of Economics, Stanford University, Spring 1999.

- Visiting Professor of Econometrics and Statistics, Institut Supérieur de Gestion, Université de Tunis III, Tunisia, October 1998.

- Visiting Scholar, Institut National de Statistique et d'Économie Appliquée (I.N.S.E.A.), Rabat, Morocco, November 1997.

- Chairman, Département de sciences économiques, Université de Montréal, 1995 - 1997.

- Visiting Professor of Econometrics, Département d'Économétrie et d'Économie Politique, Université de Lausanne, Switzerland, October-December 1995.

- Visiting Scholar, Institut für Statistik und Ökonometrie, Humboldt-Universität zu Berlin, Germany, August 1994.

- Visiting Scholar, Institut d'Économie Industrielle, Université des Sciences Sociales de Toulouse, France, June 1992, June 1994.

- Visiting Scholar, Université Libre de Bruxelles (Institut de statistique), Belgium, July 1988, November 1989, July 1990, January-July 1993.

- Visiting Professor of Economics, University of Pennsylvania, February-March 1992.

- Senior member of research staff ("chercheur régulier") and director of research program in econometrics and macroeconomics, Centre de recherche et développement en économique (Université de Montréal), 1985 - 1990.

- Associate Professor of Economics, Université de Montréal (Département de sciences économiques), 1983 - 1988.

- Member of the Board of Directors, Société canadienne de science économique, 1984 - 1987.

- Research Fellow, CORE (Center for Operations Research and Econometrics), Université Catholique de Louvain, Belgium, 1985 - 1986.

- Visiting Scholar, CEPREMAP, Paris, France, Spring 1986.

- Visiting Scholar, Queen's University (Department of Economics), January 1986.

- Member of research staff, Centre de recherche en développement économique (Université de Montréal), 1979 - 1985.

- Consultant in Economics, Royal Commission on the Economic Union and Development Prospects for Canada (McDonald Commission), Ottawa, 1983 - 1984. A study of monetary policy in Canada.

- Invited Professor of Economics, Université de Toulouse I, France, spring 1983.

- Assistant Professor of Economics, Université de Montréal (Département de sciences économiques), 1979 - 1983.

- Consultant in Economics, Office de Planification et de Développement économique du Québec, 1982 (Modelling of public expenditures).

- Consultant in Economics, Economic Council of Canada, 1981 (A study of public aid to export financing in Canada; joint project with André Raynauld and Daniel Racette).

- Lecturer in Quantitative Methods (Time Series), École des Hautes Études Commerciales (Montréal), Winter 1980 and Fall 1981.

- Lecturer in Econometrics, Université de Sherbrooke, Summer 1979 and Fall 1981.

- Visiting Scholar, Center for Computational Research in Economics and Management Science (Massachusetts Institute of Technology), Spring 1980.

- Lecturer in Economics (full-time), Université de Montréal (Département de sciences économiques), 1978 - 1979.

- Research Associate, Institute of Applied Economic Research (Concordia University), 1978 - 1979. (Construction of a simulation model of Bell Canada; joint project with Jon Breslaw and Vittorio Corbo).

- Professor of Mathematics, Collège Édouard-Montpetit, Longueuil (Montréal), 1973 - 1975.

- Lecturer in Statistics (Sample Surveys and Business Statistics), Université du Québec à Trois-Rivières, 1972 - 1973.

PARTICIPATION IN SCIENTIFIC COMMITTEES

- Member of Council of the Bernoulli Society for Mathematical Statistics and Probability, 2021 - 2025.

- Member of the Fellows Award Committee for the *Journal of Econometrics* to determine the winner of the 2018 Arnold Zellner Award.

- College of Reviewers for the Canada Research Chairs Program, 2000 -

- Member of the Board of Directors of the *Statistical Society of Canada*, July 2014 - 2017.

- Member of North American Regional Standing Committee, *The Econometric Society*, 2015-2016.

- Member of Governing Council, *Social Sciences and Humanities Research Council of Canada*, June 2013-2016.

- Member of Technical Committee for the indicator jefaisMTL (Je fais Montréal), City of Montreal, 2015 - 2016.

- Selection committee, Marcel Dagenais Prize for excellence in research, *Société canadienne de science économique*, 2012, 2015, 2018.

- Director of the Canadian research group on "Mathematical and Statistical Methods for Financial Modelling and Risk Management" within the MITACS (*Mathematics of Information Technology and Complex Systems*) network of centers of excellence, 1998 - 2011.

- Selection committee of Ph.D. Fellowships in Economics, Industrial Relations, Law, Management, Business and Political Science (Committee 5), *Social Sciences and Humanities Research of Canada*, 2010-2011.

- Member of Visiting evaluation committee of two research laboratories in Economics based at Université des Sciences sociales de Toulouse [Groupe de Recherche en Economie Mathématique et Quantitative (GREMAQ), and Laboratoire d'Économie des Ressources Naturelles (LERNA)], for the *Agence d'Evaluation de la Recherche et de l'Enseignement Supérieur* (AERES, French government), 2009.

- Selection committee, Marcel Dagenais Prize for excellence in research, *Société canadienne de science économique*, 2006.

- Member of the Dennis Aigner Prize Committee, for an article in applied econometrics published in the *Journal of Econometrics*, 2005.

- Selection committee for the President of the *Société canadienne de science économique*, 2003.

- Selection committee, Marcel Dagenais Prize for excellence in research, *Société canadienne de science économique*, 2003.

- Evaluation of Queen's University Department of Economics for the *Ontario Council of Graduate Studies*, 2002.

- Scientific Committee of *Groupe d'Étude "Modélisations appliquées à la recherche en sciences sociales"* (GREMARS), Université de Lille 3, France.

- Selection committee, Pierre Robillard Prize, *Statistical Society of Canada*, 1997 - 1999.

- Selection committee, *Canadian Economics Association* Rae Prize, 1996 - 1998.

- Selection committee for research grants in Statistics, *Natural Sciences and Engineering Research Council of Canada*, 1993 - 1996.

- Selection committee, H. G. Johnson Prize for Best Article in *The Canadian Journal of Economics*, 1990 - 1992.

- *Canadian Econometric Study Group* Board, 1990 - 1993.

- Selection committee for research grants in Economics, *Social Sciences and Humanities Research of Canada*, 1987 - 1989.

- Selection committee for research grants in Economics, *Fonds pour la formation de chercheurs et le soutien à la recherche* (Fonds FCAR, Government of Québec), 1987 - 1989.

- Research Committee of the *Statistical Society of Canada*, 1988 - 1991.

- Board of Directors of the *Société Canadienne de Science Économique*, 1984 - 1987.

- Selection committee, "Boursiers de l'Enseignement supérieur", Government of Québec, 1981, 1982.

- Consultative Committee on the Social Sciences, *Canadian Commission for UNESCO*, 1983 - 1989.

SPECIAL INVITED LECTURES, PANEL DISCUSSIONS, MEDIA INTERVIEWS

- Lectures on causality in econometrics, Invited lectures, Department of Econometrics and Business Statistics, Monash University, Monash Business School, Monash University, Melbourne, Australia, August 26, 2024.
- "Exogeneity tests and weak identification in IV regressions: asymptotic theory and point estimation" (with Firmin Doko Tchatoka), Africa Meeting of the Econometric Society, Invited Session, Abidjan, Ivory Coast, June 8, 2024.
- "High-frequency instruments and identification-robust inference for stochastic volatility models", Keynote speaker, Colloque International Statistique et Économétrie, Mahdia, Tunisia, May 19, 2024.
- Speaker in "Panel Discussion on Past, Present and Future of Financial Econometrics and Empirical Finance", Advances in Econometrics In Honor of Joon Y. Park, Indiana University, Bloomington, Indiana, September 30, 2023. Other speakers: Richard Baillie, Federico Bandi, René Garcia, Nour Meddahi, Enrique Sentana.
- Panel participant, 1st CIREQ Interdisciplinary PhD Student Conference on Big Data and Artificial Intelligence, McGill University, June 15, 2023. Other partipants: Manuel Morales, Julien Crowe.
- "Approximation bounds for conditional expectations and nonparametric regressions: theory and inference" (with Masaya Takano), Keynote Speaker, Colloque International Statistique et Économétrie, Mahdia, Tunisia, May 15, 2022.
- "Approximation bounds for conditional expectations and nonparametric regressions: theory and inference" (with Masaya Takano), Keynote Speaker, New York Camp Econometrics, Lake Placid, NY, April 9, 2022.

- “Simple methods for estimating stochastic volatility models with applications to volatility forecasting” (with Nazmul Ahsan), Keynote Speaker, 7th RCEA Time Series Workshop, Milano (online), June 25, 2021.
- “Simple estimators and inference for higher-order stochastic volatility models and forecasting” (with Nazmul Ahsan), Keynote Speaker, 11th French Econometrics Study Group, School of management, Aix-Marseille Université, Marseille, France (November 14, 2020).
- “Simple estimators and inference for higher-order stochastic volatility models and forecasting” (with Nazmul Ahsan), Keynote Speaker, Workshop on Econometrics and Statistics, Department of Management Sciences, City University of Hong Kong (August 17, 2019).
- “Simple estimators and inference for higher-order stochastic volatility models and forecasting” (with Nazmul Ahsan), Invited Speaker, 2019 NBER-NSF Time Series Conference, The Chinese University of Hong Kong (August 15, 2019).
- “Exact and asymptotic identification-robust inference for dynamic structural equations with an application to New Keynesian Phillips curves” (with Byunguk Kang), Invited speaker, New Economic School Research Conference (Moscow, Russia; November 30, 2018).
- “Wald tests of nonlinear hypotheses when restrictions are singular”, Keynote Talk, Colloque International Statistique et Économétrie (Mahdia, Tunisia; May 6, 2017).
- “Exogeneity tests, weak identification, incomplete models and instrumental variables: Identification-robust inference”, Keynote Talk, 10th International Conference on Computational and Financial Econometrics (CFE 2016), University of Seville (Sevilla, Spain; December 9, 2016).
- “Nuisance parameters, plug-ins and $C(\alpha)$ test in statistics and econometrics”, Tutorial, 10th International Conference on Computational and Financial Econometrics (CFE 2016), University of Seville (Sevilla, Spain; December 8, 2016).
- “Effets indirects et causalité à horizons multiples en économie et en finance”, Colloque ASSQ de Statistique et de Biostatistique 2016, Association des statisticiennes et statisticiens du Québec, Pavillon Alphonse-Desjardins, Université Laval (Québec; May 6, 2016).
- “Sur les conditions de réalisation de la recherche au Québec”, Panel discussion on "Conditions de réalisation de la recherche", Forum sur la recherche 2015, Fédération québécoise des professeures et professeurs d’université, Institut de tourisme et de l’hôtellerie du Québec (Montréal, October 23, 2015).
- “Wald-Type Tests When Rank Conditions Fail: A Smooth Regularization Approach” (with Pascale Valéry), Plenary Speaker, 2nd Vienna Workshop on High Dimensional Time Series in Macroeconomics and Finance, Vienna Institute for Advanced Studies (Vienna; May 22, 2015).
- “Short and long run second-order causality: theory, measures and inference” (with Hui-Jun Zhang), Invited lecture, 8th International Conference on Computational and Financial Econometrics (CFE 2014), University of Pisa (Italy; December 6, 2014).
- “Identification, Testability and Macroeconomy”, Final lecture Chaire Pierre de Fermat, Toulouse School of Economics (Toulouse; November 4, 2014).
- “Wald-Type Tests When Rank Conditions Fail: Problems, Solutions, and Econometric Applications”, Invited lecture, SJTU-SMU Econometrics Conference, Antai College of Economics and Management, Shanghai Jiao Tong University (Shanghai, China; July 1, 2014).
- “Wald-Type Tests When Rank Conditions Fail: Problems, Solutions, and Econometric Applications”, Invited lecture, 2014 China Meeting of Econometric Society, Xiamen University (China; June 25, 2014).
- “Exchange Rates and Commodity Prices: Measuring Causality at Multiple Horizons” (with John Galbraith and Hui-Jun Zhang), Invited lecture, BMRC-DEMS Conference on Macro and Financial Economics/Econometrics, Brunel University (London; May 30, 2014).
- “Non-regular hypothesis testing problems in econometrics: ill-conditioning, weak identification and testability”, Keynote speaker at 2012 EC^2 meeting on “Hypothesis Testing” (Maastricht, The Netherlands; December 14, 2012).
- “Identification-robust Estimation and Testing of the Zero-beta CAPM”, Keynote speaker at meeting on

“Volatility Modelling and Financial Decision Making”, sponsored by The Society of Financial Econometrics (SoFiE) and the National Centre for Econometric Research, Queensland University of Technology, Gardens Point Campus (Brisbane, Australia; July 9, 2012).

- “Exogeneity tests, weak identification and IV estimation”, Invited speaker, Econometric Society Australasian Meeting, Deakin University (Melbourne, Australia; July 5, 2012).
- “Identification, testability and macroeconomics”, Banco Santander Lecture, Universitad Carlos III de Madrid (June 20, 2012).
- “Identification and macroeconomics”, State-of-the-Art Lecture, Canadian Economics Association, University of Calgary (Calgary, June 8, 2012).
- “Macroeconomics, robustness and econometrics”, Bank-of-Canada Fellowship Address (2012 Fellowship Award Recipient), Bank of Canada (Ottawa; May 15, 2012).
- “Capitalisme, croissance et crises économiques: faut-il être pessimiste?”, Invited talk for *Les Sceptiques du Québec* (Montréal; February 13, 2011).
- Working Dinner on “Training, Attracting and Retaining World-leading Researchers and Building World Class Research Teams”, with Minister of State, Science and Technology (Government of Canada), Gary Goodyear (Ottawa; June 17, 2009).
- “Identification and causality in macroeconomics and finance”, *Bank of Canada Lecture*, Canadian Economics Association / Association canadienne d’économique, University of Bristish Columbia (Vancouver; June 8, 2008).
- “Macroeconomics, causality and econometrics” *Bank of Canada Fellowship Presentation* (Ottawa; April 27, 2007).
- “Testability and methods of moments in nonparametric and semiparametric models” (with Frédéric Jouneau-Sion and Olivier Torrès), *Inaugural Durbin Seminar*, London School of Economics / University College London (February 28, 2008).
- “New Keynesian Phillips Curves, structural econometrics and weak identification”, Keynote speech, 7th Macroeconometric Workshop: Is macroeconometrics back?, Halle Institute for Economic Research (Halle, Germany; December 8, 2006).
- “De l’utilité de l’économétrie aux fins d’analyse des politiques publiques (On the use of Econometrics for public policy analysis)”, invited talk for the *Association des économistes québécois* (ASDEQ), Bank of Canada (Ottawa; November 22, 2006).
- “Testing portfolio efficiency with an unobservable zero-beta rate and non-Gaussian distributions: a finite-sample identification-robust approach” (avec M.-C. Beaulieu et L. Khalaf), *Canadian Mathematical Society* Summer 2006 Meeting, Invited plenary session (Calgary; June 5, 2006).
- Interview given to Radio-Canada radio [Première chaîne, *C’est bien meilleur le matin* program; April 24, 2006] as Personality of the week (“*Personnalité de la semaine La Presse / Radio-Canada*”).
- Interview given to Radio-Canada television [Réseau de l’information (RDI), *Matin-Express* program; April 23, 2006] as Personality of the week (“*Personnalité de la semaine La Presse / Radio-Canada*”).
- Round table discussion on "The Role of Stable Distributions for Financial Market Analysis" with Benoît Mandelbrot (Yale University), Casper G. de Vries (Erasmus University Rotterdam), Paul Embrechts (ETH Zurich), Mico Loretan (Board of Governors of the Federal Reserve Board), J. Huston McCulloch (Ohio State University) and Stefan Mittnik Ludwigs-Maximilians-Universität München), Conference on “Heavy Tails and Stable Paretian Distributions in Finance and Macroconomics, in celebration of the 80^{th} birthday of Professor Benoît Mandelbrot”, Deutsche Bundesbank (Frankfurt, Germany; November 11, 2005).
- Round table discussion on "Model selection" with Benedikt Pötscher (Universität Wien) and Olivier Torrès (Université Charles-de-Gaulle Lille 3), Workshop on “New Trouble for Standard Regression Analysis”, Universität Regensburg (Germany; November 5, 2005).
- Panel discussion on "Model Uncertainty, Identification and Selection in Econometrics" with Russell Davidson (McGill University), Bruce Hansen (University of Wisconsin) and Halbert White (University of California San Diego), 22nd Canadian Econometrics Study Group Conference, Simon Fraser University

(Vancouver; October 22, 2005).
- "Identification, Weak Instruments and Statistical Inference in Econometrics: Problems and Solutions", Presidential Address, 37th Annual Meetings of the *Canadian Economics Association,* Carleton University (Ottawa; May 31, 2003).
- "Finite-sample distribution-free inference in regression models under general forms of dependence", Invited talk to the *Statistical Society of Canada* (Dalhousie University, Halifax; June 9, 2003).
- "Économétrie, théorie des tests et philosophie des sciences", Presentation to the *Académie des lettres et des sciences humaines*, Société royale du Canada/The Royal Society of Canada, Montréal (September 20, 2000).
- "Économétrie et logique: réflexions sur les problèmes mal posés en économétrie", Presidential address, 40th Annual Meeting of the Société canadienne de science économique, Montréal (May 17, 2000).
- "Invariant Tests Based on M-estimators, Estimating Functions and Generalized Method of Moments" (with Alain Trognon), Invited session on Estimating Functions in Econometrics, 25th Annual Meeting of the Statistical Society of Canada (Fredericton; June 4, 1997). Discussant: Russell Davidson (Queen's University and Université d'Aix-Marseille 2).
- "Monte Carlo Tests with Nuisance Parameters: A General Approach to Finite Sample Inference and Nonstandard Asymptotics in Econometrics", Plenary Session, Optimization Days, École des Hautes Études Commerciales (Montréal; May 13, 1996).
- "Monte Carlo Tests with Nuisance Parameters: A General Approach to Finite-Sample Inference and Nonstandard Asymptotics in Econometrics", Invited session, Institute of Mathematical Statistics/Statistical Society of Canada (Sheraton Center, Montréal; July 12, 1995).
- "Impossibility Theorems in Econometrics", Invited Session in Econometrics (one speaker), Econometric Society European Meeting (Maastricht; September 1, 1994; discussant: Jean-Pierre Florens, Université de Toulouse I).
- "Special Lecture Series in Econometrics", Department of Economics, University of Pennsylvania: 6 lectures on "Finite-Sample and Nonparametric Methods in Econometrics", February-March 1992.
- "Analyse du changement structurel dans les modèles économétriques", invited lecture at the 29th Annual Meeting of the Société canadienne de science économique (Mont Gabriel, May 25, 1989).

ORGANIZATION OF CONFERENCES

- 25th IWH-CIREQ-GW-BOKERI Macroeconometric Workshop: "International Macroeconomics", CIREQ and Institut für Wirtschaftsforschung Halle / Halle Institute for Economic Research (November 25-26, 2024), member of Program Committee.
- 24th IWH-CIREQ-GW-BOKERI Macroeconometric Workshop: "Commodity Prices and Macroeconomic Developments", CIREQ and Institut für Wirtschaftsforschung Halle / Halle Institute for Economic Research (December 4-5, 2023), member of Program Committee.
- 23nd IWH-CIREQ-GW Macroeconometric Workshop: "Inflation: Modelling, Forecasting and Monetary Policy Reactions", CIREQ and Institut für Wirtschaftsforschung Halle / Halle Institute for Economic Research (November 28-29, 2022), member of Program Committee.
- 22nd IWH-CIREQ-GW Macroeconometric Workshop: "Environmental Macroeoconomics", CIREQ and Institut für Wirtschaftsforschung Halle / Halle Institute for Economic Research (online; November 1-2, 2021), member of Program Committee.
- 21st IWH-CIREQ Macroeconometric Workshop: "Forecasting and Uncertainty", CIREQ and Institut für Wirtschaftsforschung Halle / Halle Institute for Economic Research (online; October 16-17, 2020), member of Program Committee.
- 20th IWH-CIREQ Macroeconometric Workshop: "Micro Data and Macro Questions", Institut für Wirtschaftsforschung Halle / Halle Institute for Economic Research (Halle, Germany; October 29-30, 2019), member of Program Committee.

- 19th IWH-CIREQ Macroeconometric Workshop: "Uncertainty, Expectations and Macroeconomic Modelling", Institut für Wirtschaftsforschung Halle / Halle Institute for Economic Research (Halle, Germany; December 12-13, 2018), member of Program Committee.
- 18th IWH-CIREQ Macroeconometric Workshop: "Mixed frequency data in macroeconomics and finance", Institut für Wirtschaftsforschung Halle / Halle Institute for Economic Research (Halle, Germany; December 12-13, 2017), member of Program Committee.
- 17th IWH-CIREQ Macroeconometric Workshop: "Inequality, Micro Data and Macroeconomics", Institut für Wirtschaftsforschung Halle / Halle Institute for Economic Research (Halle, Germany; December 5-6, 2016), member of Program Committee.
- 2015 World Congress of the Econometric Society (August 2015), Montréal, Chairman of the Local organizing committee and Member of Scientific Committee.
- 16th IWH-CIREQ Macroeconometric Workshop: "Challenges for Forecasting – Data Revisions, Seasonal Adjustment and Measurement Errors", Institut für Wirtschaftsforschung Halle / Halle Institute for Economic Research (Halle, Germany; December 7-8, 2015), member of Program Committee.
- 15th IWH-CIREQ Macroeconometric Workshop: "Identification and Causality in Macroeconometrics and Finance", Institut für Wirtschaftsforschung Halle / Halle Institute for Economic Research (Halle, Germany; December 1-2, 2014), member of Program Committee.
- 7th International Conference on Computational and Financial Econometrics (CFE 2013), Senate House, University of London (London, UK; December 14-16, 2013). Co-chair of Program Committee.
- 14th IWH-CIREQ Macroeconometric Workshop: "Forecasting and Big Data", Institut für Wirtschaftsforschung Halle / Halle Institute for Economic Research (Halle, Germany; December 2-3, 2013), member of Program Committee.
- CIREQ Econometrics Conference: Time Series and Financial Econometrics, Hôtel de l'Institut (Montréal; May 3-4, 2013), member of Scientific Committee.
- 13th IWH-CIREQ Macroeconometric Workshop: "Macroeconometrics and Panel Data", Institut für Wirtschaftsforschung Halle / Halle Institute for Economic Research (Halle, Germany; December 7-8, 2012), member of Program Committee.
- 2012 Canadian Mathematical Society Winter Meeting (Montréal; December 8-10, 2012), organization of sessions on "Recent Research in Econometrics" (jointly with Christian Genest).
- 12th IWH-CIREQ Macroeconometric Workshop: "Recent Developments in Macroeconometrics", Institut für Wirtschaftsforschung Halle / Halle Institute for Economic Research (Halle, Germany; December 13-14, 2011), member of Program Committee.
- 17th International Panel Data Conference, McGill University (Montréal; July 8-9, 2011), member of Organization Committee.
- Fifth CIREQ Conference onTime Series (Montréal; May 27-28, 2011), member of Scientific Committee.
- 11th IWH-CIREQ Macroeconometric Workshop: "Recent Advances in Macroeconomic Forecasting", Institut für Wirtschaftsforschung Halle / Halle Institute for Economic Research (Halle, Germany; December 8-9, 2010), member of Program Committee.
- 10th IWH-CIREQ Macroeconometric Workshop: "Recent Advances in Macroeconomic Forecasting", Institut für Wirtschaftsforschung Halle / Halle Institute for Economic Research (Halle, Germany; December 3-4, 2009), member of Program Committee.
- Third CIREQ Conference onTime Series (Montréal; May 22-23, 2009), member of Scientific Committee.
- 2009 North American Summer Meeting of the *Econometric Society* (Boston; June 4-7, 2009), member of Program Committee.
- 2009 Annual Meeting of the *Société canadienne de science économique* (Mont Tremblant; May 13-15, 2009), member of Program Committee.
- 9th IWH-CIREQ Macroeconometric Workshop: "Challenges of forecasting in applied macroeconometrics", Institut für Wirtschaftsforschung Halle / Halle Institute for Economic Research (Halle, Germany; December 4-5, 2008), member of Program Committee.

- CIREQ Conference on Inference with Incomplete Models, Montréal (October 24-25, 2008), member of Scientific Committee.
- Eighth International Conference on Monte Carlo and Quasi-Monte Carlo Methods in Scientific Computing (MCQMC), HEC Montréal (July 6–11, 2008), organization of a session on "Simulation-based statistical inference in econometrics".
- 8th IWH-CIREQ Macroeconometric Workshop: "Structural empirical modelling in macroeconomics", Institut für Wirtschaftsforschung Halle / Halle Institute for Economic Research (Halle, Germany; December 6-7, 2007), member of Program Committee.
- CIREQ Conference on GMM (Montréal, November 16-17, 2007), member of Program Committee.
- 2007 European Meeting of the *Econometric Society* (Budapest, August 27-31, 2007), member of Program Committee.
- 7th IWH Macroeconometric Workshop: "Is macroeconometrics back?", Institut für Wirtschaftsforschung Halle / Halle Institute for Economic Research (Halle, Germany; December 8-9, 2006), member of Program Committee.
- 2006 European Meeting of the *Econometric Society* (Vienna, August 20-24, 2006), member of Program Committee.
- Conference on "Heavy tails and stable Paretian distributions in finance and macroeconomics in celebration of the 80th birthday of Professor Benoît Mandelbrot", The Deutsche Bundesbank's 2005 Annual Fall Conference (Frankfurt, Germany; November 10-12, 2005), main organizer (jointly with Jeong Kurz-Kim).
- MITACS 6th Annual Conference (University of Calgary, Alberta; May 11-14, 2005), organization of a session on "Financial Econometrics and Volatilty Modelling".
- Société canadienne de science économique (Manoir Richelieu, Pointe-au-Pic, Québec; May 12-13, 2005), organization of a session on the "The econometrics of macroeconomics and finance".
- Second IFM2-CIRANO-MITACS Conference on "Simulation Based and Finite Sample Inference in Finance" (Château Frontenac, Québec City; April 29-30, 2005). Organized jointly with Craig MacKinlay (Wharton School, University of Pennsylvania), Marie-Claude Beaulieu and Lynda Khalaf (Université Laval). Conference sponsored by the *Institut de finance mathématique de Montréal* (IFM2), MITACS, CIRANO and CIREQ.
- 2004 European Meeting of the *Econometric Society* (Madrid, August 20-24, 2004), member of Program Committee.
- MITACS Risk and Insurance Theme Meeting (Dalhousie University, Halifax; June 12, 2004), organization of a session on "Econometric Problems in Asset Pricing".
- MITACS 5th Annual conference (Dalhousie University, Halifax; June 11, 2004), organization of a session on "Statistical Modelling of Energy Prices".
- 2003 Annual meeting of the *Société canadienne de science économique* (Montréal, May 14-15, 2003), member of Scientific Committee.
- IFM2-CIRANO-MITACS Conference on "Simulation Based and Finite Sample Inference in Finance" (Château Frontenac, Québec City; May 2-3, 2003). Organized jointly with Craig MacKinlay (Wharton School, University of Pennsylvania), Marie-Claude Beaulieu and Lynda Khalaf (Université Laval). Conference sponsored by the *Institut de finance mathématique de Montréal* (IFM2), MITACS, CIRANO and CIREQ.
- MITACS Trading and finance Theme Meeting (National Arts Center, Ottawa, May 7, 2003), organization of a session on Financial Econometrics.
- *Canadian Econometrics Study Group* (Québec; October 18-20, 2002), member of Scientific Committee.
- Annual Meeting of the *Canadian Economics Association / Association canadienne d'économique* (Calgary; May 31 - June 2, 2002), chief organizer as President-elect of the *Canadian Economics Association.*
- *Colloque Jeunes Économètres 2002* (Strasbourg, France; May 4-5, 2002), member of Scientific Committee.
- Colloquium on "*Resampling Methods in Econometrics / Méthodes de rééchantillonnage en économétrie*",

Centre de recherche et développement en économique, Université de Montréal, October 13-14, 2001. Main organizer, jointly with Benoît Perron (Université de Montréal). Selection of the papers presented at the conference to be published in a special issue of the *Journal of Econometrics*.
- *Canadian Econometrics Study Group*, University of Waterloo (Waterloo; September 28-30, 2001), member of Scientific Committee.
- *Canadian Econometrics Study Group*, Université de Montréal (September 25-26, 1999), organizer (jointly with René Garcia).
- Annual Meeting of the *Société canadienne de science économique* (Hull/Ottawa; May 12-13, 1999), chief organizer as Elected President of the *Société canadienne de science économique.*
- North American Summer Meetings of the *Econometric Society* (Montréal, June 1998), member of the Program Committee.

- Workshop on “Weak Instruments in Econometrics”, Centre de recherche et développement en économique, Université de Montréal October 14, 1997).

- *Institute of Mathematical Statistics*, Special Session on “Econometrics” (Sheraton Center, Montréal; July 12, 1995).

- *Canadian Economics Association*, Special session on “Exact Nonparametric Methods in Econometrics: Theory and Applications” (Carleton University, Ottawa; June 5, 1993).

- C.R.D.E. / *Journal of Econometrics* Workshop on “Recent Developments in the Econometrics of Structural Change” (Centre de recherche et développement en économique, Université de Montréal; October 2-3, 1992).
- Sixth World Congress of the Econometric Society (Barcelona, Spain, August 1990), member of Scientific Committee.

MEDIA INTERVENTIONS

- Interview given to *Radio-Canada* radio (Channel 1) on the scientific information program “Les Années lumière”, December 12, 2008. Report entitled “Quand 2 et 2 font krach” on the links between the use of mathematical techniques and the financial crisis.
- Interview given to *Radio-Canada* radio (April 23, 2006; Channel 1, "C’est bien meilleur le matin" program), as Personality of the Week La Presse / Radio-Canada.
- Interview given to *Radio-Canada* television (April 23, 2006; RDI, Matin-Express program, interviewer : Louis Lemieux), as Personality of the Week La Presse / Radio-Canada.
- Interview given to Anne Richer and published in the newpaper *La Presse* (Montréal), April 23, 2006 (“Affaires” section, page 8), as Personality of the Week La Presse / Radio-Canada.
- Interview given to Guylaine boucher and published in the newpaper *Le Devoir* (Montréal), October 8, 2006 (“Sciences et culture” section, page G3), as winner of the 2005 Marcel-Vincent Prize.

MEMBERSHIP IN SCIENTIFIC SOCIETIES

American Economic Association
American Statistical Association
Canadian Economics Association / Association canadienne d’économique
Econometric Society
Institute of Mathematical Statistics. Life member since 2011.
International Statistical Institute
Royal Society of Canada / Société royale du Canada
Société canadienne de science économique
Statistical Society of Canada / Société statistique du Canada

CURRENT RESEARCH INTERESTS

My research studies a wide spectrum of issues associated with econometric methodology with applications in macroeconomics, finance, economic growth and development.

1. Basic problems in statistical and econometric methodology
   (a) Testability and identification in econometric models
   (b) Weak identification and weak instruments
   (c) Statistical issues associated with model selection
   (d) Confidence distributions in econometrics
   (e) Testing of non-regular hypotheses
   (f) Test Invariance in models estimated by pseudo-likelihood and generalized method-of-moments methods
2. General approaches to statistical inference in econometrics
   (a) Finite-sample methods in econometrics (time series models, structural models)
   (b) Simulation-based methods in econometrics: Monte Carlo tests and bootstrap techniques
   (c) Distribution-free and nonparametric techniques in econometrics and time series
3. Modelling of macroeconomic time series
   (a) Statistical inference on vector autoregressive (VAR) models
   (b) VARMA modelling in econometrics
   (c) Short-run and long-run causality in multivariate time series
   (d) Serial dependence tests
   (e) Regression in the presence of feedback
   (f) Nonstationarity and structural change analysis
4. Macroeconomics
   (a) Causality structure of macroeconomic times series in Canada and the U.S.
   (b) New Keynesian Phillips Curves
   (c) Modelling of energy prices
   (d) Predictive regressions
5. Financial econometrics
   (a) Capital asset pricing models: statistical assessment in view of finite samples and identification problems
   (b) Random volatility models: exact and optimal inference
   (c) Nonparametric analysis with conditional heteroskedasticity of unknown form
   (d) Outliers, heavy tails and stable distributions in finance and macroeconomics
6. Economic development and growth

(a) Computable general equilibrium models
(b) Poverty and inequality measurement
(c) Determinants of economic growth
(d) Convergence hypotheses

THESES

1. *Analyse statistique d'un processus homogène sur le cercle*, M.Sc. Thesis (Université de Montréal, 1972), 77 + IV pages (Director: Roch Roy, Université de Montréal).
2. *Methods for Specification Errors Analysis with Macroeconomic Applications*, Ph.D. Dissertation (University of Chicago, 1979), 257 + XIV pages. Thesis committee: Arnold Zellner (Chairman), Robert E. Lucas Jr., and Nicholas Kiefer.

BOOKS, MONOGRAPHS, SPECIAL ISSUES

3. *L'aide publique au financement des exportations* (with André Raynauld and Daniel Racette), Economic Council of Canada, Ottawa, 1983, 135 pages.
4. *Government Assistance to Export Financing* (with André Raynauld and Daniel Racette), Economic Council of Canada, Ottawa, 1983, 125 pages (English translation of preceding book).
5. *New Developments in Time Series Econometrics* (Editor, with Baldev Raj), special issue of *Empirical Economics* 18(4), 1993, 557-806.
6. *New Developments in Time Series Econometrics* (Editor, with Baldev Raj), in the collection *Studies in Empirical Economics*, Physica-Verlag (Heidelberg) and Springer-Verlag (New York), 1994, 250 pages. [Book edition of *Empirical Economics* special issue.]
7. *Recent Developments in the Econometrics of Structural Change* (Editor, with Eric Ghysels), Annals issue of the *Journal of Econometrics*, volume 70, 1996, North-Holland, Amsterdam, 316 pages.
8. *Resampling Methods in Econometrics* (Editor, with Benoit Perron), Annals issue of the *Journal of Econometrics,* Volume 133 (2), 2006, 478 pages.
9. *Heavy Tails and Paretian Distributions in Empirical Finance. A Volume Honoring Benoît Mandelbrot* (Editor, with Franz Palm and Jeong Kurz-Kim), special issue of *Journal of Empirical Finance*, 17 (2) 2010, 177-282.
10. *Heavy Tails and Stable Paretian Distributions* (Editor, with Jeong Kurz-Kim), special issue of *Journal of Econometrics*, 181, 1 (July 2014), 1-64.
11. *Identification, Simulation and Finite Sample Inference* (Editor, with Marie-Claude Beaulieu, Lynda Khalaf, and Craig MacKinlay), special issue of *L'Actualité économique*, 91, 1-2 (March-June 2015), 1-252. [http://expertise.hec.ca/actualiteeconomique/2015/06/volume-91-no-1-2-mars-juin-2015]
12. *EcoSta special issue on theoretical econometrics* (Editor with Alain Hecq and Alan Wan), *Econometrics and Statistics*, 15, 2020, 1-83.

ARTICLES IN BOOKS AND COLLECTIONS

13. "Provincial and Federal Sale Taxes: Evidence of the Effects and Prospects for Change" (with F. Vaillancourt), in *Tax Policy Options in the 1980's*, edited by W. R. Thirsk and J. Whalley, Canadian Tax Paper no. 66, Canadian Tax Foundation, Toronto, 1982, 408-435.
14. "Monetary Control in Canada" (with Daniel Racette), in *Fiscal and Monetary Policy*, edited by John Sargent, Research Study no. 21, Royal Commission on the Economic Union and Development Prospects for Canada, University of Toronto Press, 1986, 199-256.

15. "Le contrôle de la monnaie au Canada", in *Les politiques budgétaire et monétaire*, édité par John Sargent, Étude no 21, Commission Royale sur l'union économique et les perspectives de développement du Canada, Ministère des approvisionnements et services, 1986, 225-290 [French translation of previous article].
16. "Recursive Stability Analysis: The Demand for Money During the German Hyperinflation", in *Model Reliability*, edited by David A. Belsley and Edwin Kuh, M.I.T. Press (Boston), 1986, 18-61.
17. "Linear Wald Methods for Inference on Covariances and Weak Exogeneity Tests in Structural Equations", in *Time Series and Econometric Modelling*, edited by I. B. MacNeil and G. J. Umphrey, D. Reidel Publishing Company, Dordrecht (Holland), 1987, 317-338.
18. "Investment, Taxation and Econometric Policy Evaluation: Some Evidence on the Lucas Critique", in *Statistical Analysis and Forecasting of Economic Structural Change*, edited by Peter Hackl, Springer-Verlag, Berlin, 1989, 441-473.
19. "Kimball's Inequality and Bounds Tests for Comparing Several Regressions under Heteroskedasticity", *Economic Structural Change. Analysis and Forecasting*, edited by Peter Hackl and Anders Westlund, Springer-Verlag, Berlin, 1991, 49-57.
20. Comment on "Cointegration and the Demand for M2 and M2+ in Canada, by Steve Ambler and Alain Paquet", in *Monetary Seminar, A Seminar Sponsored by the Bank of Canada*, May 7-9, 1990, edited by David Longworth, Bank of Canada, Ottawa, 1992, 169-173.
21. "La causalité entre la monnaie et le revenu: une analyse fondée sur un modèle VARMA-ÉCHELON" (with David Tessier), in *L'Économétrie appliquée*, edited by Christian Gouriéroux and Claude Montmarquette, Economica, Paris, 1997, 351-366.
22. "Union-Intersection and Sample-Split Methods in Econometrics with Applications to SURE and MA Models" (with Olivier Torrès), in *Handbook of Applied Economic Statistics*, edited by David Giles and Aman Ullah, Marcel Dekker, New York, 1998, Chapter 14, 465-505.
23. "Monte Carlo Test Methods in Econometrics" (with Lynda Khalaf), in *Companion to Theoretical Econometrics*, edited by Badi Baltagi, Blackwell, Oxford, U.K., 2001, Chapter 23, 494-519. Also available in Paperback edition.
24. "L'incertitude sur le comportement des exportateurs et des importateurs marocains ou l'inférence statistique dans l'équilibre général calculable" (with Touhami Abdelkhalek), in *La politique économique du développement et les modèles d'équilibre général calculable*, edited by Bernard Decaluwe and André Martens, Presses de l'Université de Montréal, 2001, Chapter 17, 437-469.
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2. “Simple robust two-stage estimation and inference for generalized impulse responses and multi-horizon causality” (with Endong Wang), Virtual Time Series Seminar, University of Liverpool, United Kingdom. November 19, 2024.
3. “Winners and Losers: Extended Lorenz Curves and Gini Coefficients for Possibly Negative Variables” (with Chafik Bouhaddioui), 39th Annual Meeting of the Canadian Econometrics Study Group, Inequality Measures and Econometric Modelling, Department of Economics, York University, Toronto, October 26, 2024. Discussant: Xin Gao (York University).
4. “Approximation bounds for conditional expectations and nonparametric regressions: theory and inference” (with Masaya Takano), School of Economics, Faculty of Arts and Social Sciences, The University of Sydney, Sydney, Australia, August 29, 2024.
5. “Exogeneity tests and weak identification in IV regressions: asymptotic theory and point estimation. Is the cure worse than the illness?” (with Firmin Doko Tchatoka), Department of Econometrics and Business Statistics, Monash Business School, Monash University, Melbourne, Australia, August 23, 2024.
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7. “Estimation and inference for higher-order stochastic volatility models with leverage” (with Gabriel Rodriguez Rondon, and Md. Nazmul Ahsan), Annual Meeting of the Canadian Economics Association, Toronto Metropolitan University, Toronto, May 31, 2024. Presentation by G. Rodriguez.
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39. “High-Frequency Instruments and Identification-Robust Inference for Stochastic Volatility Models” (with Nazmul Ahsan), CIREQ-Concordia Seminar, Concordia University, Montréal, October 8, 2021. Paper presented by N. Ahsan.
40. “Volatility forecasting with higher-order stochastic volatility models” (with Nazmul Ahsan), 2021 Joint Statistical Meetings (theme – Statistics, Data, and the Stories They Tell), American Statistical Association, August 8-12, 2021 (online). Paper presented by N. Ahsan.
41. “Practical estimation methods for high-dimensional multivariate stochastic volatility models” (with Nazmul Ahsan), 11th RCEA Money-Macro-Finance Conference: The Pandemic Crisis, Macro-Financial Distress, Risks and Opportunities, jointly hosted by the Center for European Studies (CefES) of the University of Milano-Bicocca, the University of California Riverside, and the Joint Research Centre (JRC), July 27-28, 2021 (online). Paper presented by N. Ahsan.
42. “High-Frequency Instruments and Identification-Robust Inference for Stochastic Volatility Models” (with Nazmul Ahsan), Bernoulli-IMS 10th World Congress in Probability and Statistics, jointly organized by the Bernoulli Society and IMS, hosted by the Department of Statistics, Seoul National University, July 19-23, 2021 (online). Paper presented by N. Ahsan.
43. “High-Frequency Instruments and Identification-Robust Inference for Stochastic Volatility Models” (with Nazmul Ahsan), Statistics 2021 Canada (6th Canadian Conference in Applied Statistics), hosted jointly by the Department of Mathematics & Statistics and the Department of Supply Chain & Business Technology Management of Concordia University, July 15-18, 2021 (online). Paper presented by N. Ahsan.
44. “Measuring inequality for winners and losers: extended Lorenz curves and Gini indices for possibly negative variables” (with Tianyu He), 1st Inaugural International Conference on Econometrics and Business Analytics 2021, Saint Petersburg State University, Graduate School of Management, July 16, 2021 (online). Paper presented by T. He.
45. “High-Frequency Instruments and Identification-Robust Inference for Stochastic Volatility Models” (with Nazmul Ahsan), Australasian Meeting of the Econometric Society (ESAM), Department of Economics, University of Melbourne, July 7-9, 2021 (online). Paper presented by N. Ahsan.
46. “High-Frequency Instruments and Identification-Robust Inference for Stochastic Volatility Models” (with Nazmul Ahsan), China Meeting of the Econometric Society (CMES), School of Entrepreneurship and Management, ShanghaiTech University, July 1-3, 2021 (online). Paper presented by N. Ahsan.
47. “High-Frequency Instruments and Identification-Robust Inference for Stochastic Volatility Models” (with Nazmul Ahsan), RCEA Time Series Workshop, hosted by the University of Milano-Bicocca, June 25-26, 2021 (online). Paper presented by N. Ahsan.

48. “High-Frequency Instruments and Identification-Robust Inference for Stochastic Volatility Models” (with Nazmul Ahsan), IAAE 2021 Annual Conference, Erasmus School of Economics, Rotterdam, The Netherlands, June 22-25, 2021 (online). Paper presented by N. Ahsan.
49. “High-Frequency Instruments and Identification-Robust Inference for Stochastic Volatility Models” (with Nazmul Ahsan), Society for Financial Econometrics (SoFiE) Annual Conference, Rady School of Management, UC San Diego, June 15, 2021 (online). Paper presented by N. Ahsan.
50. “High-Frequency Instruments and Identification-Robust Inference for Stochastic Volatility Models” (with Nazmul Ahsan), North American Summer Meeting of the Econometric Society (NASMES), Department of Economics, Université du Québec à Montréal, June 10-13, 2021 (online). Paper presented by N. Ahsan.
51. “Directional Tests and Confidence Bounds on Economic Inequality” (with Emmanuel Flachaire, Lynda Khalaf, and Abdallah Zalghout), Department of Economics, Carleton University, May 27, 2021. Paper presented by L. Khalaf.
52. “Excluded variables and causal analysis in linear regression: interpretation and distributional theory” (with Vinh Nguyen), New York Camp Econometrics XV, Virtual via Zoom, April 10, 2021.
53. “Volatility forecasting and option pricing with higher-order stochastic volatility models” (with Nazmul Ahsan), Southwestern Finance Association 2021 Annual Meeting, Virtual Conference, March 18, 2021. Paper presented by N. Ahsan.
54. “Identification-robust tests for probit models with endogenous regressors” (with Tianyu He), 14th International Conference on Computational and Financial Econometrics, King’s College London, December 21, 2020 (online). Paper presented by T. He.
55. “Simple estimators and inference for higher-order stochastic volatility models” (with Nazmul Ahsan), European Winter Meetings of the Econometric Society, Nottingham, December 2020 (online). Paper presented by N. Ahsan.
56. “Volatility forecasting with higher-order stochastic volatility models” (with Nazmul Ahsan), 21st IWH-CIREQ-GW Macroeconometric Workshop: Forecasting and Uncertainty, October 2020 (online). Paper presented by N. Ahsan.
57. “Excluded variables and causal analysis in linear regression: interpretation and distributional theory” (with Vinh Nguyen), 2020 World Congress of the Econometric Society, Bocconi University, August 20, 2020 (online).
58. “Approximation Bounds for Conditional Expectation and Nonparametric Regression : Theory and Inference” (with Masaya Takano), 2020 World Congress of the Econometric Society, Bocconi University, August 17, 2020 (online). Paper presented by M. Takano.
59. “Identification-robust inference for endogeneity parameters in simultaneous equation models with incomplete reduced form” (with Vinh Nguyen), Session on Time series analysis and econometrics (prerecorded), Bernoulli-IMS One World Symposium 2020, August 24-28, 2020 (online). Paper presented by V. Nguyen.
60. “Approximation Bounds for Conditional Expectation and Nonparametric Regression : Theory and Inference” (with Masaya Takano), Session on Nonparametric Statistics (prerecorded), Bernoulli-IMS One World Symposium 2020, August 24-28, 2020 (online). Paper presented by M. Takano.
61. “Semiparametric models with distributional regressors with application to causal inference” (with Masaya Takano), Session on Nonparametric Statistics (prerecorded), Bernoulli-IMS One World Symposium 2020, August 24-28, 2020 (online). Paper presented by M. Takano.
62. “Volatility forecasting and option pricing with higher-order stochastic volatility models” (with Nazmul Ahsan), Session on Time series analysis and econometrics, Bernoulli-IMS One World Symposium 2020, August 24-28, 2020 (online). Paper presented by N. Ahsan.
63. “Simple efficient estimators for large scale multivariate stochastic volatility models” (with Nazmul Ahsan), Session on Mathematical finance, Bernoulli-IMS One World Symposium 2020, August 24-28, 2020 (online). Paper presented by N. Ahsan.
64. “Exact and asymptotic identification-robust inference for dynamic structural equations with an application to New Keynesian Phillips Curves” (with B. Kang), Oxford EC2 Conference Program, University of Oxford (December 14, 2019).
65. “Simple Estimators for Higher Order Stochastic Volatility Models and Forecasting” (with Nazmul Ahsan), Statistics Seminar, Département de mathématiques, Université de Sherbrooke (December 3, 2019).

66. “Exogeneity tests, endogeneity parameters and IV estimation: is the cure worse than the illness?” (with F. Doko Tchatoka), Department of Management, Economics and Quantitative Methods, University of Bergamo (Bergamo, Italy; October 25, 2019).
67. “High-Frequency Instruments and Identification-Robust Inference for Stochastic Volatility Models” (with N. Ahsan), Machine Learning Econometrics, 36th Canadian Econometric Study Group Meetings, Université du Québec à Montréal (October 18, 2019). Paper presented by N. Ahsan.
68. “Simple Estimators for Higher Order Stochastic Volatility Models and Forecasting” (with N. Ahsan), 36th International Conference of the French Finance Association (AFFI), Université Laval (Québec; June 19, 2019). Paper presented by N. Ahsan.
69. “Arbitrage Pricing, Weak Beta, Strong Beta: IdentificationRobust and Simultaneous Inference” (with M.-C. Beaulieu and L. Khalaf), 36th International Conference of the French Finance Association (AFFI), Université Laval (Québec; June 19, 2019). Paper presented by L. Khalaf.
70. “High-Frequency Instruments and Identification-Robust Inference for Stochastic Volatility Models” (with Nazmul Ahsan), Recent Advances on Bootstrap Methods, CIREQ Montreal Econometrics Conference (Montréal; May 10, 2019). Paper presented by N. Ahsan.
71. “Simple estimators and inference for higher-order stochastic volatility models and forecasting” (with Nazmul Ahsan), Faculté des sciences de l’administration, Université Laval (Québec; April 12, 2019).
72. “On the Sensitivity of Granger Causality to Errors-in-Variables, Linear Transformations and Subsampling” (with B. Anderson and Manfred Deistler), Fifth Meeting of the Deutsche Arbeitsgemeinschaft Statistik (DAGStat 2019), Ludwig-Maximilians-Universität München (Munich, Germany; March 19, 2019). Paper presented by M. Deistler.
73. “Simple estimators and inference for higher-order stochastic volatility models and forecasting” (with Nazmul Ahsan), BU-2019 Pi-day Econometrics Conference, in honor of Pierre Perron, Department of Economics, Boston University (Boston; March 14, 2019).
74. “Missing variables, and causal analysis in linear regression: interpretation and distributional theory” (with Vinh Nguyen), Annual Conference of the Canadian Econometric Study Group, University of Ottawa and Carleton University (Ottawa; October 20, 2018). Discussant: Russell Davidson (McGill University).
75. “Simple estimators and inference for higher-order stochastic volatility models” (with Nazmul Ahsan), Annual Conference of the International Association for Applied Econometrics, Université du Québec à Montréal (Montréal; June 27, 2018).
76. “Weak Beta, Strong Beta: Multi-Factor Pricing And Rank Restrictions” (with Marie-Claude Beaulieu and Lynda Khalaf), Annual Conference of the International Association for Applied Econometrics, Université du Québec à Montréal (Montréal; June 27, 2018). Paper presented by L. Khalaf.
77. “Exact and asymptotic identification-robust inference for dynamic structural equations with an application to New Keynesian Phillips curves” (with Byunguk Kang), Conference on Recent Advances in Econometric Theory and Applications, Beihang University (Beijing, China; June 19, 2018).
78. “Exact and asymptotic identification-robust inference for dynamic structural equations with an application to New Keynesian Phillips curves” (with Byunguk Kang), Conference in honor of Dale Poirier, University of California Irvine (California; June 8, 2018).
79. “Weak Beta, Strong Beta: Multi-Factor Pricing And Rank Restrictions” (with Marie-Claude Beaulieu and Lynda Khalaf), Annual Meeting of the Canadian Economics Association, McGill University (Montréal; June 2, 2018). Paper presented by L. Khalaf.
80. “Simple estimators and inference for higher-order stochastic volatility models” (with Nazmul Ahsan), Annual Meeting of the Canadian Economics Association, McGill University (Montréal; Jume 1, 2018). Paper presented by N. Ahsan.
81. “Simple estimators and inference for higher-order stochastic volatility models” (with Nazmul Ahsan), CIREQ Econometrics conference on “Recent Advances in the Method of Moments”, Montréal (April 28, 2018).
82. “Weak Beta, Strong Beta: Multi-Factor Pricing And Rank Restrictions” (with Marie-Claude Beaulieu and Lynda Khalaf), 2018 Conference on Identification in Econometrics, Vanderbilt University (Nashville, Tennessee; April 21, 2018).
83. “Weak beta, strong beta: multi-factor pricing and rank restrictions” (with Marie-Claude Beaulieu and Lynda Khalaf), Conference on Financial Econometrics and Risk Management, Centre for Financial Innovation and Risk Management, Western University (London, Ontario; April 20, 2018). Paper presented by L. Khalaf.

84. “Simple Estimators and Inference for Higher-Order Stochastic Volatility Models” (with Nazmul Ahsan), Department of Economics, University of Southern California (Los Angeles, April 17, 2018).
85. “Simple Estimators and Inference for Higher-Order Stochastic Volatility Models” (with Nazmul Ahsan), New York Camp Econometrics XIII, The Sagamore (Bolton Landing, NY; April 7, 2018).
86. “Weak Beta, Strong Beta: Multi-Factor Pricing And Rank Restrictions” (with Marie-Claude Beaulieu and Lynda Khalaf), New York Camp Econometrics XIII, The Sagamore (Bolton Landing, NY; April 6, 2018).
87. “Improved Exact Nonparametric Confidence Bands for Distribution Functions with Applications to Poverty Measures” (with Mame Astou Diouf), Conference on “Inequality: Health, Measurement, and Policy”, Department of Economics, Carleton University (Ottawa; February 28, 2018).
88. “Exogeneity Tests and IV Estimation: Is the Cure Worse Than the Illness?” (with Firmin Doko Tchatoka), Department of Economics, University of Rochester (Rochester, NY; October 26, 2017).
89. “Weak beta, strong beta: multi-factor pricing and rank restrictions”(with Marie-Claude Beaulieu and Lynda Khalaf), Canadian Econometric Study Group, York University (Toronto; October 22, 2017). Paper presented by L. Khalaf. Discussant: Edward Furman (York University).
90. “Missing Variables and Causal Analysis in Linear Regression: Interpretation and Distributional Theory” (with Vinh Nguyen), 51^{st} Annual Conference of the Canadian Economics Association, St. Francis Xavier University (Antigonish, Nova Scotia; June 2, 2017). Paper presented by V. Nguyen.
91. “Wald Tests of Nonlinear Hypotheses when Restrictions are Singular” (with Eric Renault and Victoria Zinde-Walsh), 12th Tinbergen Institute Conference: Inference Issues in Econometrics (Amsterdam; May 20, 2017).
92. “Monte Carlo Tests with Non-identifiable Parameters with Application to Simultaneous Equations” (with Annamaria Bianchi, Lynda Khalaf and Giovanni Urga), New York Camp Econometrics XII (Mirror Lake Inn Resort, NY; April 7, 2017). Paper presented by A. Bianchi.
93. “Reliable Non-parametric Inference with Inequality Measures” (with Emmanuel Flachaire, Lynda Khalaf and Abdallah Zalghout), 17th IWH-CIREQ Macroeconometric Workshop on “Inequality, Micro Data and Macroeconomics”, Institut für Wirtschaftsforschung Halle (Halle, Germany; December 5, 2016). Paper presented by Abdallah Zalghout.
94. “Reliable Non-parametric Inference with Inequality Measures” (with Emmanuel Flachaire, Lynda Khalaf and Abdallah Zalghout), First Lebanese Econometric Study Group, The Institute of Financial Economics, American University of Beirut (Lebanon; December 2, 2016). Paper presented by Abdallah Zalghout.
95. “Exogeneity Tests and IV Estimation: Is the Cure Worse Than the Illness?” (with Firmin Doko Tchatoka), First Lebanese Econometric Study Group, The Institute of Financial Economics, American University of Beirut (Lebanon; December 2, 2016).
96. “Monte Carlo Tests with Non-Identifiable Nuisance Parameters, with Application to Simultaneous Equations” (with Annamaria Bianchi, Lynda Khalaf and Giovanni Urga), 5th International Conference in Memory of Carlo Giannini, “Recent Developments in Econometric Methodologies”, Department of Management, Economics and Quantitative Methods, University of Bergamo (Bergamo, Italy; November 26, 2016). Paper presented by Annamaria Bianchi.
97. “Exact and asymptotic identification-robust inference for dynamic structural equations with an application to New Keynesian Phillips curves” (with Byunguk Kang), 5th International Conference in Memory of Carlo Giannini, “Recent Developments in Econometric Methodologies”, Department of Management, Economics and Quantitative Methods, University of Bergamo (Bergamo, Italy; November 25 2016).
98. “Exogeneity Tests and IV Estimation: Is the Cure Worse Than the Illness?” (with Firmin Doko Tchatoka), Department of Economics, University of Adelaide (Adelaide, Australia; November 8, 2016).
99. “Exact and asymptotic identification-robust inference for dynamic structural equations with an application to New Keynesian Phillips curves” (with Byunguk Kang), Department of Economics, University of Wisconsin (Madison; September 30, 2016).
100. “Exact and asymptotic identification-robust inference for dynamic structural equations with an application to New Keynesian Phillips curves” (with Byunguk Kang), Conference on Innovations in Time Series Econometrics in honor of Helmut Lütkepohl’s scientific contributions, DIW Berlin (September 24, 2016).
101. “Exact and asymptotic identification-robust inference for dynamic structural equations with an application to New Keynesian Phillips curves” (with Byunguk Kang), Workshop New Approaches to the Identification of Macroeconomics Models, Somerville College (Oxford; September 23, 2016).

102. “Exact and Asymptotic Indentification-Robust Inference for Dynamic Structural Equations with an Application to New Keynesian Phillips Curves” (with Byunguk Kang), Recent Advances in Econometrics, Toulouse School of Economics (Toulouse; June 28 2016).
103. “Fieller-Type Confidence Sets for Inequality Measures” (with Emmanuel Flachaire, Lynda Khalaf and Abdallah Zalghout), North American Productivity Workshop, Hôtel Le Concorde (Québec; June 15, 2016). Paper presented by Abdallah Zalghout.
104. “Rank-robust Wald-type tests: a regularization approach” (with Pascale Valéry), Department of Economics, The Maxwell School of Citizenship and Public Affairs, Syracuse University (New York; April 15, 2016).
105. “Permutation tests for comparing inequality measures” (with Emmanuel Flachaire and Lynda Khalaf), New York Camp Econometrics XI, The 1000 Islands Harbor Hotel (Clayton, NY; April 11, 2016). Paper presented by L. Khalaf.
106. “Exchange Rates and Commodity Prices: Measuring Causality at Multiple Horizons” (with Hui Jun Zhang and John Galbraith), Department of Management, Economics and Quantitative Methods, Università degli studi di Bergamo (Italy; December 18, 2015).
107. “Weak Beta, Strong Beta: Factor Proliferation and Rank Restrictions” (with Marie-Claude Beaulieu and Lynda Khalaf), Department of Accounting & Finance, Faculty of Business Administration & Economics (Louaize, Lebanon; October 21, 2015). Paper presented by Lynda Khalaf.
108. “Weak Beta, Strong Beta: Factor Proliferation and Rank Restrictions” (with Marie-Claude Beaulieu and Lynda Khalaf), Institute of Financial Economics, American University of Beirut (Lebanon; October 20, 2015). Paper presented by Lynda Khalaf.
109. “Improved exact nonparametric confidence bands for distribution functions with application to poverty measures” (with Mame Astou Diouf), GOF DAYS 2015: 2nd Workshop on Goodness-of-Fit and Change-point problems, Department of Economics, National and Kapodistrian University of Athens (Greece; September 6, 2015).
110. “Closed-Form Estimators for Higher-order Gaussian Stochastic Volatility Models” (with Nazmul Ahsan), 11th World Congress of the Econometric Society, Montréal (August 21, 2015). Paper presented by Nazmul Ahsan.
111. “Necessary and Sufficient Conditions for Nonlinear Parametric Function Identification” (with Xin Liang), 11th World Congress of the Econometric Society, Montréal (August 20, 2015). Paper presented by Xin Liang.
112. “Short and long Run Second-order Causality: Theory, Measures and Inference” (with Hui Jun Zhang), 11th World Congress of the Econometric Society, Montréal (August 17, 2015).
113. “Exchange Rates and Commodity Prices: Measuring Causality at Multiple Horizons” (with Hui Jun Zhang and John Galbraith), René Garcia’s 65th Anniversary Conference, CIRANO, Montréal (August 16, 2015). Discussant: Benoit Perron (Université de Montréal).
114. “Wald-Type Tests When Rank Conditions Fail: A Smooth Regularization Approach” (with Pascale Valéry), Department of Economics, Oxford University (Nuffield College, Oxford, U.K.; June 5, 2015).
115. “Wald-Type Tests When Rank Conditions Fail: A Smooth Regularization Approach” (with Pascale Valéry), Department of Economics, Durham University Business School (Durham, U.K.; June 2, 2015).
116. “Short-run and long-run causality between monetary policy variables and asset prices” (with David Tessier), 55th Annual Meeting of the Société canadienne de science économique, Université du Québec à Montréal (May 13, 2015). Paper presented by David Tessier.
117. “Exogeneity tests and IV estimation: is the cure worse than the illness ?”, Seminar, Department of Economics, University of California Riverside, California (April 28, 2015).
118. “Wald-Type Tests When Rank Conditions Fail: A Smooth Regularization Approach” (with Pascale Valéry), Econometrics Colloquium, Department of Economics, University of California Riverside, California (April 27, 2015).
119. “Exchange Rates and Commodity Prices: Measuring Causality at Multiple Horizons” (with Hui Jun Zhang and John Galbraith), Institut für Wirtschaftsforschung Halle (IWH), Halle, Germany (December 4, 2014).
120. “Wald-Type Tests When Rank Conditions Fail: A Smooth Regularization Approach” (with Pascale Valéry), Department of Statistical and Actuarial Sciences, Western University, London, Ontario (October 23, 2014).

121. “Semiparametric innovation-based tests of orthogonality and causality between two infinite-order cointegrated series with application to Canada/US monetary interactions” (with Chafilk Bouhaddioui), Time Series Methods and Applications: the A. Ian McLeod Festschrift, Department of Statistical and Actuarial Sciences, Western University (London, Ontario; June 3, 2014).

122. “Practical methods for modelling weak VARMA processes: identification, estimation and specification with a macroeconomic application” (with Denis Pelletier), Deutsches Institut für Wirtschaftsforschung (DIW), Berlin, Germany (May 21, 2014).

123. “Practical methods for modelling weak VARMA processes: identification, estimation and specification with a macroeconomic application” (with Denis Pelletier), Department of Economics and Finance, Institut für Höhere Studien - Institute for Advanced Studies, Vienna, Austria (May 15, 2014).

124. “Exact moment-based tests of linearity in Markov-switching models” (with Richard Luger), 7th CSDA International Conference on Computational and Financial Econometrics (CFE 2013), Senate House, University of London (London; December 16, 2013). Paper presented by Richard Luger.

125. “Necessary and sufficient conditions for nonlinear parametric function identification” (with Xin Liang), 7th CSDA International Conference on Computational and Financial Econometrics (CFE 2013), Senate House, University of London (London; December 16, 2013). Paper presented by Xin Liang.

126. “Practical Methods for Modelling Weak VARMA Processes: Identification, Estimation and Specification with a Macroeconomic Application” (with Denis Pelletier), 5th French Econometrics Conference, Toulouse School of Economics (Toulouse; November 15, 2013). Discussant: Stéphane Grégoir (EDHEC).

127. “Reliable Inference for Inequality Measures with Heavy-Tailed Distribution” (with Emmanuel Flachaire and Lynda Khalaf), 5th French Econometrics Conference, Toulouse School of Economics (Toulouse; November 14, 2013). Discussant: Élise Coudin (CREST, INSEE). Paper presented by Emmanuel Flachaire.

128. “Necessary and sufficient conditions for partial point identification” (with Xin Liang), 30th Annual Meeting of the Canadian Econometrics Study Group, University of Waterloo (Walterloo, Ontario; October 20, 2013). Paper presented by X. Liang.

129. “Optimal Moment-based Tests for Distributional Assumptions” (with Christian Bontemps and Nour Meddahi), Séminaire Marcel-Dagenais d’économétrie et de macroéconomie, Département de sciences économiques, Université de Montréal (October 3, 2013). Paper presented by N. Meddahi.

130. “Necessary and sufficient conditions for partial point identification” (with Xin Liang), 2nd International Quantitative Economics Conference (Singapore; August 4, 2013). Paper presented by X. Liang.

131. “Necessary and Sufficient Conditions for Partial Point Identification” (with Xin Liang), 9th International Symposium on Econometric Theory and Applications, SETA 2013 (Seoul, Korea; July 21, 2013). Paper presented by X. Liang.

132. “Optimal Moment-based Tests for Distributional Assumptions” (with Christian Bontemps and Nour Meddahi), 9th International Symposium on Econometric Theory and Applications, SETA 2013 (Seoul, Korea; July 20, 2013). Invited paper presented by Nour Meddahi.

133. “Necessary and sufficient conditions for parametric function and global identification in the simultaneous equations models” (with Xin Liang), 2nd International Quantitative Economics Conference (Beijing; July 17, 2013). Paper presented by X. Liang.

134. “Exogeneity tests, endogeneity parameters and IV estimation: is the cure worse than the illness?” (with Firmin Doko), Department of Economics, University of Cambridge (Cambridge, U.K.; June 26, 2013).

135. “Useful invariance results for multivariate heteroskedasticity and autocorrelation robust tests” (with M.-C. Beaulieu and L.Khalaf), Workshop on panel data, Amsterdam School of Economics, University of Amsterdam (June 22, 2013). Discussant: Peter Boswijk (University of Amsterdam).

136. “Wald tests for non-regular hypotheses”, Department of Economics, University of Cambridge (Cambridge, U.K.; June 19, 2013).

137. “Invariance results for HAC testing in multiple regression models” (with M.-C. Beaulieu and L. Khalaf), Conference on Stochastic Dominance & Related Themes, Trinity College, University of Cambridge (Cambridge, U.K.; June 14, 2013).

138. “Identification under nonstandard conditions” (with Xin Liang), 2013 North American Summer Meeting of the Econometric Society, University of california Los Angeles (June 14, 2013). Paper presented by X. Liang.

139. "Identification-robust inference for endogeneity parameters in linear structural models" (with Firmin Doko), Cowles Commision Conference on "Partial Identification, Weak Identification, and Related Econometric Problems", Yale University (New Haven, Connecticut; June 5, 2013).

140. "Necessary and sufficient conditions for identification in a simultaneous equation system" (with Xin Liang), 47th Annual Conference of the Canadian Economics Association, HEC Montréal (Montréal; May 31, 2013). Paper presented by X. Liang.

141. "Reverse regressions and distribution of test statistics in univariate and multivariate models" (with Byunguk Kang), 47th Annual Conference of the Canadian Economics Association, HEC Montréal (May 31, 2013). Paper presented by B. Kang.

142. "Reliable inference for inequality measures with heavy-tailed distributions" (with Emmanuel Flachaire and Lynda Khalaf), 53th Annual meeting of the Société canadienne de science économique, Manoir Victoria, Québec (May 16, 2013). Commentateur: Idrissa Ouili (Université de Montréal). Paper presented by E. Flachaire.

143. "Multivariate Heteroskedascity-Autocorrelation Robust Tests for Asset Pricing Models" (with M.-C. Beaulieu and L. Khalaf), 53th Annual meeting of the Société canadienne de science économique, Manoir Victoria, Québec (May 15, 2013). Commentateur: Carlos Ordas Criado (Université Laval). Présentation par M.-C. Beaulieu.

144. "Exogeneity tests, endogeneity parameters and IV estimation: is the cure worse than the illness?" (with Firmin Doko), Department of Economics, University of Pennsylvania (Philadelphia, PA; February 25, 2013).

145. "Necessary and sufficient conditions for identification and estimability of linear parameters" (with Xin Liang), Special Session on Recent Research in Econometrics, Winter Meeting of the Canadian Mathematical Society (Montréal; December 10, 2012). Paper presented X. Liang.

146. "Maximum Likelihood Estimation and Inference in Possibly Unidentified Models" (with Purevdorj Tuvaandorj), Special Session on Recent Research in Econometrics, Winter Meeting of the Canadian Mathematical Society (Montréal; December 10, 2012). Paper presented P. Tuvaandorj.

147. "Structural multi-equation macroeconomic models: complete versus limited-information identification-robust inference" (with Maral Kichian and Lynda Khalaf), Economic Growth Centre, Division of Economics, School of Humanities & Social Sciences, Nanyang Technological University (Singapore; November 9, 2012).

148. "Maximum Likelihood Estimation and Inference in Possibly Unidentified Models" (with Purevdorj Tuvaandorj), 29th Annual Meeeting of the Canadian Econometric Study Group, Department of Economics, Queen's University (Kingston; October 27, 2012).

149. "Structural multi-equation macroeconomic models: complete versus limited-information identification-robust inference" (with Maral Kichian and Lynda Khalaf), Institut de Mathématiques de Toulouse, Université de Toulouse (France; October 19, 2012).

150. "Exogeneity tests and IV estimation: Is the cure worse than the illness ?" (with Firmin Doko Tchatoka), Recent Developments in Econometrics, Conference Celebrating the 65th Birthday of Jean-Pierre Florens , Toulouse School of Economics (Toulouse; September 28, 2012).

151. "Heteroskedasticity and autocorrelation robust tests: invariance in multiple equation models" (with M.-C. Beaulieu and L.Khalaf), Econometric Society European Meetings 2012, University of Málaga, Teatinos Campus (Málaga, Spain; August 29, 2012).

152. "Identification-robust analysis of DSGE and structural macroeconomic models", Department of Economics, University of Tasmania (Hobart, Australia; July 12, 2012).

153. "Wald-type tests when rank conditions fail: a smooth regularization approach" (with Pascale Valéry), Workshop on statistical inference in complex/high-dimensional problems, Vienna (July 4-6, 2012). Paper presented by P. Valéry.

154. "Structural Multi-Equation Macroeconomic Models: Complete versus Limited-Information Identification-Robust Estimation and Fit" (with Lynda Khalaf and Maral Kichian), Society for Computational Econometrics (Prague; June 28, 2012). Paper presented by L. Khalaf.

155. "Exact Inference Methods for Simultaneous Equations Model with Lagged Dependent Variables" (with Byunguk Kang), Annual meeting of the Canadian Economics Association (Calgary, June 8, 2012). Paper presented by Byunguk Kang.

156. “Necessary and sufficient conditions for partial identification and estimability of linear parameters” (with Xin Liang), Annual meeting of the Canadian Economics Association (Calgary, June 8, 2012). Paper presented by X. Liang.

157. “Wald-type tests when rank conditions fail: a smooth regularization approach” (with Pascale Valéry), CIREQ conference on High-Dimensional Problems in Econometrics, Montréal (May 4-5, 2012). Paper presented by P. Valéry.

158. “Finite (and large) sample distribution-free inference in median regressions with instrumental variables” (with Élise Coudin), Workshop on Exact Statistics, University of Vienna (Vienna, Austria; April 17, 2012). Paper presented by Élise Coudin.

159. “Testability and methods of moments in nonparametric and semiparametric models” (with Frédéric Jouneau-Sion and Olivier Torrès), Workshop on Exact Statistics, University of Vienna (Vienna, Austria; April 17, 2012).

160. “Exogeneity tests, weak identification and IV estimation: Is the cure worse than the illness ?”, CORE, Université catholique de Louvain (Louvain-la-Neuve, Belgium; April 23, 2012).

161. “Exogeneity tests, weak identification and IV estimation: Is the cure worse than the illness ?”, CEMFI (Madrid; March 26, 2012).

162. “Exogeneity tests, weak identification and IV estimation: Is the cure worse than the illness ?”, Department of Economics, European University Institute (Florence, Italy; January 27, 2012).

163. “Structural multi-equation macroeconomic models: identification-robust estimation and fit” (with Lynda Lhalaf and Maral Kichian), 22nd $(EC)^2$ Conference, European University Institute (Florence, Italy; December 17, 2011). Paper presented by Lynda Khalaf.

164. “Wald-type tests when rank conditions fail: a smooth regularization approach” (with Pascale Valéry), Information Theory and Shrinkage Estimation Workshop, Info-Metrics Institute, Washington (November 12, 2011). Paper presented by P. Valéry.

165. “Wald-type tests when rank conditions fail: a smooth regularization approach” (with Pascale Valéry), 2011 NBER-NSF Time Series Conference, Michigan State University (East Lansing; September 16-17, 2011). Paper presented by P. Valéry.

166. “A new, exact, distribution-free-based goodness-of-fit test for copulas” (with Wanling Huang and Christian Genest), 45th Annual conference of the Canadian Economics Association, University of Ottawa (June 4, 2011). Paper presented by W. Huang.

167. “Factor-Augmented VARMA Models: Identification, Estimation, Forecasting and Impulse Responses” (with Dalibor Stevanovic), CIREQ Conference on Time Series (Montréal; May 28, 2011). Discussant: Anindya Banerjee (University of Birmingham and Banque de France). Paper presented by D. Stevanovic

168. “Exact nonparametric two-sample homogeneity tests for possibly discrete distributions” (with Abdeljelil farhat), 43ème édition des Journées de Statistique, Société Française de Statistique, Gamarth (Tunisia, May 26, 2011). Paper presented by A. Farhat.

169. “Wald-Type Tests When Rank Conditions Fail: A Smooth Regularization Approach” (with Pascale Valéry), Nonlinear and financial Econometrics Conference, A Tribute to A. Ronald Gallant, Toulouse School of Economics (May 21, 2011). Discussant: Anna Simoni (Università Bocconi).

170. “A new, exact, distribution-free-based goodness-of-fit test for copulas” (with Wanling Huang and Christian Genest), 2011 Optimization Days, HEC Montréal (May 2, 2011). Paper presented by W. Huang.

171. “Wald-Type Tests When Rank Conditions Fail: A Smooth Regularization Approach” (with Pascale Valéry), Department of Economics, University of California Berkeley (February 10, 2011). Paper presented by P. Valéry.

172. “Wald-Type Tests When Rank Conditions Fail: A Smooth Regularization Approach” (with Pascale Valéry), Department of Economics, University of California San Diego (February 8, 2011). Paper presented by P. Valéry.

173. “Wald-Type Tests When Rank Conditions Fail: A Smooth Regularization Approach” (with Pascale Valéry), Department of Economics, University of California Riverside (February 7, 2011). Paper presented by P. Valéry.

174. “Exogeneity tests, weak identification and IV estimation: Is the cure worse than the illness?”, 21^{st} EC^2 Conference, “Identification in Econometrics, Theory and Applications” (Toulouse, France; December 21, 2010).

175. “Exogeneity tests, weak identification and IV estimation” (with Firmin Doko), 4th CSDA International Conference on Computational and Financial Econometrics, University of London (London, UK; December 11, 2010). Paper presented by F. Doko.

176. “Wald-type tests for error-regressors covariances, partial exogeneity tests and partial IV estimation” (with Firmin Doko), 4th CSDA International Conference on Computational and Financial Econometrics, University of London (London, UK; December 11, 2010). Paper presented by F. Doko.

177. “Commodity price–exchange rate causality in daily and intra-day data” (with John Galbraith and Hui Jun Zhang), 4th CSDA International Conference on Computational and Financial Econometrics, University of London (London, UK; December 10, 2010). Paper presented by H. J. Zhang.

178. “Structural Multi-equation Macroeconomic Models: Identification-robust Estimation and Fit” (with Lynda Lhalaf and Maral Kichian), Special Applied Macro-Time Series Workshop, Duke University (Durham, NC; October 8, 2010). Paper presented by Lynda Khalaf.

179. “Hodges-Lehmann Sign-Based Estimators and Generalized Confidence Distributions in Linear Median Regressions with Heterogenous Dependent Errors” (with Élise Coudin), Rencontres universitaires Sherbrooke-Montpellier, Université de Sherbrooke (Sherbrooke; October 6, 2010).

180. “Wald-Type Tests When Rank Conditions Fail: A Smooth Regularization Approach” (with Pascale Valéry), Fields Institute, Mathematical Finance Seminar Series, University of Toronto (September 30, 2010). Paper presented by P. Valéry.

181. “Wald tests when rank conditions fail: a smooth regularization approach” (with Pascale Valéry), Econometric Society World Congress 2010 (Shanghai, China; August 19, 2010). Paper presented by Pascale Valéry.

182. “Exogeneity tests, weak identification and IV estimation: Is the cure worse than the illness?” (with Firmin Doko), Econometric Society World Congress 2010 (Shanghai, China; August 17, 2010).

183. “Structural Multi-Equation Macroeconomic Models: Identification-Robust Estimation and Fit” (with Lynda Lhalaf and Maral Kichian), Quatrième colloque CIREQ sur les séries temporelles / Fourth CIREQ Time Series Conference (Montréal; May 14, 2010). Discussant: Frank Kleibergen (Brown University). Paper presented by Lynda Khalaf.

184. “Modèles à facteurs et processus VARMA” (with Dalibor Stevanovic), 50th Annual Meeting of the Société canadienne de science économique, Manoir St-Castin (Lac Beauport; May 13, 2010). Discussant: Alexandre Kopoin (Université Laval). Paper presented by Dalibor Stevanovic.

185. “Tests robustes à l’identification pour la présence de coefficients variables dans le temps, dans la dynamique des prix de l’énergie” (with Jean-Thomas Bernard, Lynda Khalaf, and Maral Kichian), 50th Annual Meeting of the Société canadienne de science économique, Manoir St-Castin (Lac Beauport; May 12, 2010). Discussant: Patrice Richard (Université de Sherbrooke). Paper presented by Lynda Khalaf.

186. “Les tests de type Wald quand les conditions de rang échouent : une approche de régularisation continue” (with Pascale Valéry), 50th Annual Meeting of the Société canadienne de science économique, Manoir St-Castin (Lac Beauport; May 12, 2010). Discussant: John Galbraith (McGill University). Paper presented by Pascale Valéry.

187. “Hodges-Lehmann Sign-Based Estimators and Generalized Confidence Distributions in Linear Median Regressions with Heterogenous Dependent Errors” (with Élise Coudin), First French Econometrics Conference Celebrating Alain Monfort’s Contributions to Econometrics, Toulouse School of Economics (Toulouse; December 14, 2009).

188. “Identification robust inference in structural multivariate factor models with rank restrictions” (with Marie-Claude Beaulieu and Lynda Khalaf), Faculty of Economics and Econometrics, Universiteit van Amsterdam (Amsterdam; December 7, 2009).

189. “Identification Robust Inference in Structural Multivariate Factor Models with Rank Restrictions” (with Marie-Claude Beaulieu and Lynda Khalaf), The Chicago/London Conference on Financial Markets (Part 3), Factor Models in Economic and Finance, Cass Business School (London; December 5, 2009).

190. “Hodges-Lehmann Sign-Based Estimators and Generalized Confidence Distributions in Linear Median Regressions with Heterogenous Dependent Errors” (with Élise Coudin), Conference in honor of Marc Hallin, Académie Royale de Belgique (Bruxelles; November 27, 2009).

191. “GMM -and hypothesis tests when rank conditions fail: a regularization approach” (with Pascale Valéry), 26th annual meeting of the Canadian Econometric Study Group, Carleton University/Château Laurier (Ottawa; September 20, 2009). Paper presented by Pascale Valéry. Discussant: Marine Carrasco (Université de Montréal).

192. “Factor Models and VARMA Processes” (with Stevanovic Dalibor), 26th annual meeting of the Canadian Econometric Study Group, Carleton University/Château Laurier (Ottawa; September 19, 2009). Paper presented by D. Stevanovic.

193. “Weak identification and confidence sets for covariances between errors and endogenous regressors: finite-sample and asymptotic theory” (with Firmin Doko), 26th annual meeting of the Canadian Econometric Study Group, Carleton University/Château Laurier (Ottawa; September 19, 2009). Paper presented by F. Doko.

194. “Identification Robust Inference in Structural Multivariate Factor Models with Rank Restrictions” (with Marie-Claude Beaulieu and Lynda Khalaf), NBER-NSF Time Series Conference 2009, University of California Davis (September 12, 2009). Paper presented by L. Khalaf.

195. “Identification Robust Inference in Structural Multivariate Factor Models with Rank Restrictions” (with Marie-Claude Beaulieu and Lynda Khalaf), 64th European Meeting of the Econometric Society, Barcelona Graduate School of Economics (Barcelona; August 27, 2009). Paper presented by L. Khalaf.

196. “Measuring Causality between Volatility and Returns with High-Frequency Data” (with René Garcia and Abderrahim Taamouti), 64th European Meeting of the Econometric Society, Barcelona Graduate School of Economics (Barcelona; August 24, 2009). Paper presented by A. Taamouti.

197. “Confidence sets for covariances between errors and endogenous regressors” (with Firmin Doko Tchatoka), North American Summer Meeting of the Econometric Society, Boston university (Boston, MA; June 6, 2009). Paper presented by F. Doko.

198. “Measuring Causality between Volatility and Returns with High-Frequency Data” (with René Garcia and Abderrahim Taamouti), North American Summer Meeting of the Econometric Society, Boston university (Boston, MA; June 5, 2009). Paper presented by A. Taamouti.

199. “GMM and hypothesis tests when rank conditions fail: a regularization approach” (with Pascale Valéry), Canadian Economics Association 43rd Annual Conference, University of Toronto (Toronto, Ontario; May 30, 2009). Paper presented by P. Valéry. Discussants: Raymond Kan (University of Toronto) and James MacKinnon (Queen’s University).

200. “Confidence sets for covariances between errors and endogenous regressors” (with Firmin Doko), Canadian Economics Association 43rd Annual Conference, University of Toronto (Toronto, Ontario; May 29, 2009). Paper presented by F. Doko. Discussants: Russell Davidson (McGill University) and Victoria Zinde-Walsh (McGill University).

201. “Identification robust inference in structural multivariate factor models with rank restrictions” (with Marie-Claude Beaulieu and Lynda Khalaf), Canadian Economics Association 43rd Annual Conference, University of Toronto (Toronto, Ontario; May 29, 2009). Paper presented by L. Khalaf. Discussant: Liqun Wang (University of Manitoba).

202. “Identification Robust Inference in Structural Multivariate Factor Models with Rank Restrictions” (with Marie-Claude Beaulieu and Lynda Khalaf), Third CIREQ Conference on Time Series (Montréal; May 22, 2009). Paper presented by L. Khalaf.

203. “Factor Models and VARMA Processes” (with Dalibor Stevanovic), Third CIREQ Conference onTime Series (Montréal; May 22, 2009). Paper presented by D. Stevanovic.

204. Comment on “Path Forecast Evaluation” by Òscar Jordà (University of California, Davis) and Massimiliano Marcellino (European University Institute), Third CIREQ Conference onTime Series (Montréal; May 22, 2009).

205. “Régions de confiance exactes pour les matrices de covariance entre les termes d’erreur et les régresseurs” (with Firmin Doko), 49th Annual Meeting of the Société canadienne de science économique, Hôtel Mont Gabriel (Sainte-Adèle, Québec; May 14, 2009). Paper presented by F. Doko. Discussant: Gbowan Barnabé Djegnéné (Université de Montréal, CIREQ).

206. Comment on “La méthode Hessian avec dépendance conditionnelle” by Gbowan Barnabé Djegnéné and William J. McCausland (Université de Montréal), 49th Annual Meeting of the Société canadienne de science économique, Hôtel Mont Gabriel (Sainte-Adèle, Québec; May 14, 2009).

207. “Exogeneity tests, non Gaussian distributions and weak identification: finite-sample and asymptotic distributional theory” (with F. Doko), CIREQ Colloquium on Computationally-Intensive Econometrics, McGill University (Montréal; May 4, 2009).

208. “IV estimation: is the cure worse than the illness?” (with F. Doko), CIREQ Colloquium on Computationally-Intensive Econometrics, McGill University (Montréal; May 4, 2009).

209. “Wald tests when restrictions are locally singular” (with Eric Renault and Victoria Zinde-Walsh), CIREQ Colloquium on Computationally-Intensive Econometrics, McGill University (Montréal; May 4, 2009). Paper presented by V. Zinde-Walsh.

210. Moderator of “Financial Stability Workshop”, 2009 Fellowship Learning Exchange, Bank of Canada (Ottawa, Ontario; April 7, 2009).

211. “Identification robust inference in multivariate reduced rank regression and factor models” (with Marie-Claude Beaulieu and Lynda Khalaf), Department of Economics, Queen’s University (Kingston; February 24, 2009). Paper presented by L. Khalaf.

212. “Measuring Causality Between Volatility and Returns with High-Frequency Data” (with René Garcia and Abderrahim Taamouti), Humboldt-Copenhagen Conference, Recent Developments in Financial Econometrics, Humboldt-Universität zu Berlin (Berlin; March 21, 2009). Paper presented by A. Taamouti.

213. “Finite-Sample Inference Methods for Autoregressive Processes” (with Malika Neifar), Third International Conference on Modeling, Simulation and Applied Optimization (ICMSAO 2009), American University of Sharjah (United Arab Emirates; 20-22 Janvier 2009). Paper presented by Malika Neifar.

214. “Structural change and the dynamics of energy prices: An identification-robust test for time-varying parameters” (with Jean-Thomas Bernard, Lynda Khalaf and Maral Kichian), 9th IWH-CIREQ Macroeconometric Workshop on “Challenges of forecasting in applied macroeconometrics”, Institut für Wirtschaftsforschung Halle / Halle Institute for Economic Research (Halle, Germany; December 5, 2008).

215. “Identification robust inference in multivariate reduced rank regression and factor models” (with Marie-Claude Beaulieu and Lynda Khalaf), Department of Economics, University of Toronto (Toronto; November 7, 2008). Paper presented by L. Khalaf.

216. “Point-Optimal Instruments and Generalized Anderson-Rubin Procedures for Nonlinear Models” (with Mohamed Taamouti), CIREQ Conference on Inference with Incomplete Models, Montréal (October 25, 2008).

217. Comment on “Nonparametric tests for Conditional Independence with Applications” by Taoufik Bouezmarni (HEC Montreal), Jeroen Rombouts (HEC Montreal) and Abderrahim Taamouti (Universidad Carlos III de Madrid), 25th Annual Canadian Econometric Study Group, “Advances in Modeling Persistence and Dependence in Economic and Financial Data”, Concordia University (Montréal; September 27, 2008).

218. “Exact Fisher-type tests and confidence regions in semi-parametric linear dynamic models with exchangeable errors” (with Frédéric Jouneau-Sion and Olivier Torrès), 63rd European Meeting of the Econometric Society (Milan; August 30, 2008). Paper presented by F. Jouneau-Sion.

219. “Finite and large sample distribution-free inference in median regressions with instrumental variables” (with Élise Coudin), 63rd European Meeting of the Econometric Society (Milan; August 29, 2008). Paper presented by E. Coudin.

220. “Optimal invariant tests for autoregressive coefficients in linear regressions with Gaussian possibly nonstationary AR(2) errors” (with Malika Neifar), 63rd European Meeting of the Econometric Society (Milan; August 28, 2008). Paper presented by Malika Neifar.

221. “Structural multi-equation macroeconomic models: identification-robust estimation and fit” (with Lynda Khalaf and Maral Kichian), 63rd European Meeting of the Econometric Society (Milan; August 28, 2008). Paper presented by M. Kichian.

222. “Exogeneity tests and weak identification” (with Firmin Doko Tchatoka), 63rd European Meeting of the Econometric Society (Milan; August 27, 2008). Paper presented by F. Doko.

223. “Structural Multi-Equation Macroeconomic Models: A System-Based Estimation and Evaluation Approach” (with Lynda Khalaf and Maral Kichian), European Meetings of the Econometric Society (Milan; August 26, 2008). Paper presented by M. Kichian.

224. “Confidence intervals for causality measures and tests of non-causality” (with Abderrahim Taamouti), Eighth International Conference on Monte Carlo and Quasi-Monte Carlo Methods in Scientific Computing (MCQMC), HEC Montréal (July 11, 2008). Paper presented by A. Taamouti.

225. “Structural Multi-Equation Macroeconomic Models: A System-Based Estimation and Evaluation Approach” (with Lynda Khalaf and Maral Kichian), Society for Computational Econometrics Conference (Paris; June 28, 2008). Paper presented by L. Khalaf.
226. “How Much Do Real Wage Rigidities Matter for Canadian Inflation?” (with Lynda Khalaf and Maral Kichian), Society for Computational Econometrics Conference (Paris, June 28, 2008). Paper presented by M. Kichian.
227. “Endogeneity tests and weak identification” (with F. Doko), Econometric Society North American Summer Meeting, Tepper School of Business, Carnegie Mellon, (Pittsburgh, PA; June 20, 2008). Paper presented by F. Doko.
228. “How Much Do Real Wage Rigidities Matter for Canadian Inflation?” (with Lynda Khalaf and Maral Kichian), 2nd International Workshop on Computational and Financial Econometrics (Neuchâtel, Switzerland; June 19, 2008). Paper presented by M. Kichian.
229. “Simplified order selection and efficient linear estimation for VARMA models with a macroeconomic application” (with Tarek Jouini), Canadian Economics Association 42nd Annual Meetings (Vancouver; June 8, 2008). Paper presented by T. Jouini.
230. “How Much Do Real Wage Rigidities Matter for Canadian Inflation?” (with Lynda Khalaf and Maral Kichian), Canadian Economics Association 42nd Annual Meetings (Vancouver; June 7, 2008). Paper presented by L. Khalaf. Discussants: Marie-Hélène Gagnon (Université Laval), Dalibor Stevanovic (Universite de Montreal) and Kenneth Stewart (University of Victoria).
231. “Exogeneity tests and weak-identification” (with Firmin Doko), Canadian Economics Association 42nd Annual Meetings (Vancouver; June 7, 2008). Paper presented by F. Doko.
232. “Identification robust inference in multivariate reduced form regression and factor models” (with Marie-Claude Beaulieu and Lynda Khalaf), Imperial College Financial Econometrics Conference (London; May 17, 2008). Paper presented by L. Khalaf.
233. “Tests d’exogénéité et identification faible” (with Firmin Doko), 48th annual meeting of the Société canadienne de science économique (Château Montebello, Québec; May 15, 2008). Discussant: Rachidi Kotchoni (Université de Montréal). Paper presented by F. Doko.
234. “The Econometrics of Energy Prices”, Energy Day, Carleton University (Ottawa; May 13, 2008). Paper presented by L. Khalaf of four joint papers with Lynda Khalaf, Marie-Claude Beaulieu, Jean-Thomas Bernard and Maral Kichian.
235. “Identification robust inference in multivariate reduced form regression and factor models” (with Marie-Claude Beaulieu and Lynda Khalaf), conference on “Inference and Tests in Econometrics, A Tribute to Russell Davidson”, GREQAM, Université d’Aix-Marseille (Marseille; April 25, 2008). Paper presented by L. Khalaf.
236. “Structural Multi-Equation Macroeconomic Models: A System-Based Estimation and Evaluation Approach” (with Lynda Khalaf and Maral Kichian), New York Camp Econometrics III (Ithaca, New York; April 6, 2008).
237. “Testability and Methods of Moments in Nonparametric and Semiparametric Models” (with Frédéric Jouneau-Sion and Olivier Torrès), New York Camp Econometrics III (Ithaca, New York; April 5, 2008).
238. “Measuring Causality between Volatility and Returns with High-Frequency Data” (with René Garcia and Abderrahim Taamouti), The Tenth Annual Financial Econometrics Conference “The Econometrics of Ultra High Frequency Data in Finance”, University of Waterloo (Waterloo, Ontario; March 7, 2008).
239. “Regularized Inference in a GMM Framework” (with Pascale Valéry), CIREQ Conference on Generalized Method of Moments (Montréal; November 16, 2007). Paper presented by P. Valéry.
240. “Testability and Methods of Moments in Nonparametric and Semiparametric Models” (with Frédéric Jouneau-Sion and Olivier Torrès), CIREQ Conference on Generalized Method of Moments (Montréal; November 16, 2007).
241. “Robust sign-based estimators and generalized confidence distributions in median regressions under heteroskedasticity and nonlinear dependence of unknown form” (with Élise Coudin), 62nd European Meeting of the Econometric Society (Budapest; August 31, 2007). Paper presented by E. Coudin.
242. “Measuring Causality between Volatility and Returns with High-Frequency Data” (with René Garcia and Abderrahim Taamouti), 62nd European Meeting of the Econometric Society (Budapest; August 30, 2007). Paper presented by A. Taamouti.

243. “The performance of conventional tests about an expectation: a reassessment” (with Frédéric Jouneau-Sion and Olivier Torrès), 62nd European Meeting of the Econometric Society (Budapest; August 27, 2007). Paper presented by F. Jouneau-Sion.

244. “Measuring Causality between Volatility and Returns with High-Frequency Data” (with René Garcia and Abderrahim Taamouti), 13th Conference on Computing in Economics and Finance, Society for Computational Economics (HEC Montréal; June 15, 2007). Paper presented by A. Taamouti.

245. “Tests of Causality Between two Multivariate Infinite-order Autoregressive Series” (with Chafik Bouhaddioui), Statistical Society of Canada, Memorial University (St John’s, Newfoundland; June 13, 2007). Paper presented by C. Bouhaddioui.

246. “Finite-sample identification-robust inference for unobservable zero-beta rates and portfolio efficiency with non-Gaussian distributions” (with M.-C. Beaulieu and L. Khalaf), Departamento de Economia, Universidad Carlos III de Madrid (Spain; May 4, 2007).

247. “Structural multi-equation macroeconomic models: a system-based estimation and evaluation approach” (with Lynda Khalaf and Maral Kichian), International Workshop on Computational and Financial Econometrics, University of Geneva (Switzerland; April 21, 2007). Paper presented by M. Kichian.

248. “Testing three-moments based asset pricing models: an exact non-Gaussian multivariate regression approach” (with Marie-Claude Beaulieu and Lynda Khalaf), International Workshop on Computational and Financial Econometrics, University of Geneva (Switzerland; April 21, 2007).Paper presented by L. Khalaf.

249. “Point-optimal instruments and generalized Anderson-Rubin procedures for nonlinear models” (with Mohamed Taamouti), Department of Economics, Carleton University (Ottawa; March 16, 2007).

250. “Point-optimal instruments and generalized Anderson-Rubin procedures for nonlinear models” (with Mohamed Taamouti), Department of Economics, University of California, Santa Barbara (February 28, 2007).

251. “Structural Multi-Equation Macroeconomic Models: A System-Based Estimation and Evaluation Approach” (with Lynda Khalaf and Maral Kichian), Euroconference Series in Quantitative Economics and Econometrics (EC^2), Econometric Institute (Rotterdam, The Netherlands; December 16, 2006). Paper presented by L. Khalaf.

252. “Structural Multi-Equation Macroeconomic Models: A System-Based Estimation and Evaluation Approach” (with Lynda Khalaf and Maral Kichian), CIREQ Time Series Conference (Montréal; December 8, 2006). Paper presented by L. Khalaf.

253. “Structural Multi-Equation Macroeconomic Models: A System-Based Estimation and Evaluation Approach” (with Lynda Khalaf and Maral Kichian), European University Institute (Florence, Italy; November 30, 2006).

254. “Finite-sample identification-robust inference for unobservable zero-beta rates and portfolio efficiency with non-Gaussian distributions” (with Marie-Claude Beaulieu and Lynda Khalaf), Department of Economics, Queen’s University (Kingston, Ontario; November 23, 2006).

255. “Structural Multi-Equation Macroeconomic Models: A System-Based Estimation and Evaluation Approach” (with Lynda Khalaf and Maral Kichian), Bank of Canada (Ottawa; November 21, 2006).

256. “Testing portfolio efficiency with an unobservable zero-beta rate and possibly non-Gaussian distributions: a finite-sample identification-robust approach” (with Marie-Claude Beaulieu and Lynda Khalaf), Department of Economics, Michigan State University (East Lansing, Michigan; November 16, 2006).

257. “Point-optimal instruments and generalized Anderson-Rubin procedures for nonlinear models” (with Mohemed Taamouti), Department of Economics, Northwestern University (Evanston, Illlinois; November 14, 2006).

258. “Structural Estimation and Evaluation of Calvo-Style Inflation Models” (with Lynda Khalaf and Maral Kichian), 2006 Canadian Econometrics Study Group Meetings (Niagara Falls; October 20, 2006). Paper presented by M. Kichian.

259. “Simplified order selection and efficient linear estimation for VARMA Models with a macroeconomic application” (with Tarek Jouini), 2006 Canadian Econometrics Study Group Meetings (Niagara Falls; October 20, 2006). Paper presented by T. Jouini.

260. “Problems of Weak Identification in Econometrics”, Juristische und Wirtschaftswissenschaftliche Fakultät, Martin-Luther-Universität Halle-Wittenberg (Germany; October 17, 2006).

261. “Measuring Causality between Volatility and Returns with High-Frequency Data” (with René Garcia and Abderrahim Taamouti), 2006 NBER-NSF Time Series Conference (Montréal; September 29, 2006).

262. “Exact simulation-based inference for autoregressive coefficients in linear regression: approach based on induced tests” (with Malika Neifar), SCRA 2006, Polytechnic Institute of Tomar (Portugal; September 2, 2006). Paper presented by Malika Neifar.

263. “Short-Run and Long-Run Causality between Monetary Policy and Stock Prices” (with David Tessier), 2006 European Meeting of the Econometric Society (Vienna; August 28, 2006). Paper presented by D. Tessier.

264. “Testing Threee-Moments Based Asset Pricing Models: An Exact Non-Gaussian Multivariate Regression Approach” (with Marie.-Claude Beaulieu and Lynda Khalaf), 2006 European Meeting of the Econometric Society (Vienna; August 26, 2006). Paper presented by L. Khalaf.

265. “Exact Optimal and Adaptive Inference in Linear and Nonlinear Models Under Heteroskedasticity and Non-normality of Unknown Form” (with Abderrahimn Taamouti), 2006 European Meeting of the Econometric Society (Vienna; August 25, 2006). Paper presented by A. Taamouti.

266. “Structural Estimation and Evaluation of Calvo-Style Inflation Models” (with Lynda Khalaf and Maral Kichian), 2006 European Meeting of the Econometric Society (Vienna; August 24, 2006). Paper presented by M. Kichian.

267. “Structural Estimation and Evaluation of Calvo-Style Inflation Models” (with Lynda Khalaf and Maral Kichian), 2006 North American Summer Meeting of the Econometric Society (Minneapolis; June 23, 2006). Paper presented by L. Khalaf.

268. “Structural Estimation and Evaluation of Calvo-Style Inflation Models” (with Lynda Khalaf and Maral Kichian), Society for Computational Economics, 12th International Conference on Computing in Economics and Finance, (Vienna; June 22, 2006). Paper presented by M. Kichian.

269. “Finite sample Nonparametric Inference for Inequality Measures” (with Mame Astou Diouf), 40th Annual Meetings of the Canadian Economics Association (Montréal; May 28, 2006). Paper presented by M. A. Diouf.

270. “Short and Long Run Causality Measures: Theory and Inference” (with Abderrahim Taamouti), 40th Annual Meetings of the Canadian Economics Association (Montréal; May 27, 2006). Paper presented by A. Taamouti.

271. “Short-Run and Long-Run Causality between Monetary Policy and Stock Prices” (with David Tessier), 40th Annual Meetings of the Canadian Economics Association (Montréal; May 27, 2006). Discussant: Calista Cheung (Bank of Canada). Paper presented by D. Tessier.

272. “Structural Estimation and Evaluation of Calvo-Style Models for Inflation Dynamics” (with Lynda Khalaf and Maral Kichian), 40th Annual Meetings of the Canadian Economics Association (Montréal; May 26, 2006). Discussant: Marc-André Letendre (McMaster University). Paper presented by M. Kichian.

273. “Finite-Sample and Optimal Adaptive Inference in Possibly Nonstationary General Volatility Models with Gaussian or Heavy-Tailed Errors” (with Emma Iglesias), CIRANO/CIREQ Conference on Financial Econometrics (Montréal; May 6, 2006). Disucssant: Dennis Kristensen (University of Wisconsin). Paper presented by E. Iglesias.

274. “Inférence optimale et adaptative dans les modèles linéaires et non-linéaires sous hétéroscédasticité et non-normalité de forme inconnue” (with Abderrahim Taamouti), 46th Annual Meeting of the Société canadienne de science économique (Montréal; May 3, 2006). Discussant: Thi Thuy Anh Vo (UQAM). Paper presented by M. Taamouti.

275. “Méthodes d’inférence non-paramétri ques à distance finie pour les mesures d’inégalité” (with Mame Astou Diouf), 46th Annual Meeting of the Société canadienne de science économique (Montréal; May 3, 2006). Discussant: Joroen Rombouts (HEC Montréal). Paper presented by M. A. Diouf.

276. “Point-Optimal Instruments and Generalized Anderson-Rubin Procedures for Nonlinear Models” (with Mohamed Taamouti), Department of Economics, University of California Los Angeles (April 13, 2006).

277. “Short and Long Run Causality Measures: Theory and Inference” (with Abderrahim Taamouti), CIREQ Time Series Conference (Montréal; December 3, 2005).

278. “Structural Estimation and Evaluation of Calvo-Style Models for Inflation Dynamics” (with Lynda Khalaf and Maral Kichian), Bank of Canada / Banque du Canada (Ottawa; November 24, 2005).

279. "Exact inference and optimal invariant estimation for the tail coefficient of symmetric alpha-stable distributions" (with Jeong-Ryeol Kurz-Kim), Conference on “Heavy Tails and Stable Paretian Distributions in Finance and Macroconomics, in celebration of the 80^{th} birthday of Professor Benoît Mandelbrot”, Deutsche Bundesbank (Frankfurt, Germany; November 11, 2005).

280. "Exact confidence set estimation and goodness-of-fit test methods for asymmetric heavy-tailed stable distributions" (with Lynda Lhalaf, Jeong-Ryeol Kurz-Kim and Marie-Claude Beaulieu), Conference on “Heavy Tails and Stable Paretian Distributions in Finance and Macroconomics, in celebration of the 80^{th} birthday of Professor Benoît Mandelbrot”, Deutsche Bundesbank (Frankfurt, Germany; November 11, 2005). Paper presented by L. Lhalaf.

281. “Point-Optimal Instruments and Generalized Anderson-Rubin Procedures for Nonlinear Models” (with Mohamed Taamouti), Department of Statistics and Decision Support Systems, Universität Wien (Vienna, Austria; November 7, 2005).

282. "Finite and large sample distribution-free inference in linear median regressions under heteroskedasticity and nonlinear dependence of unknown form" (with Élise Coudin), Workshop on “New Trouble for Standard Regression Analysis”, Universität Regensburg (Germany; November 4, 2005).

283. "Testability issues in regression models" (with Frédéric Jouneau-Sion and Olivier Torrès), Workshop on “New Trouble for Standard Regression Analysis”, Universität Regensburg (Germany; November 4, 2005). Paper presented by O. Torrès.

284. “Finite sample and optimal adaptive inference in possibly nonstationary general volatility models with gaussian or heavy-tailed errors” (with Emma Iglesias), Department of Economics, Iowa State University (Ames Iowa; October 28, 2005). Paper presented by E. Iglesias.

285. “Short and Long Run Causality Measures” (with Abderrahim Taamouti), 22nd Canadian Econometrics Study Group Conference, Simon Fraser University (Vancouver; October 23, 2005). Paper presented by A. Taamouti.

286. “Finite Sample and Optimal Adaptive Inference in Possibly Nonstationary General Volatility Models with Gaussian or Heavy -Tailed Errors” (with Emma Iglesias), Midwest Econometrics Group, Southern Illinois university (Carbondale, October 15, 2005). Paper presented by E. Iglesias.

287. “Are New Keynesian Phillips Curves Identified?” (with Lynda Khalaf and Maral Kichian), 60th International Atlantic Economic Conference (New York; October 8, 2005). Discussant: Yash Mehra (Federal Reserve Bank of Richmond). Paper presented by M. Kichian.

288. “Finite sample and optimal adaptive inference in possibly nonstationary general volatility models with Gaussian or heavy-tailed errors” (with Emma Iglesias), NSF/NBER Time Series Conference (Heidelberg; September 24, 2005). Paper presented by E. Iglesias.

289. “Finite sample and optimal adaptive inference in possibly nonstationary general volatility models with gaussian or heavy-tailed errors” (with Emma Iglesias), Department of Economics, Pennsylvania State University (University Park, Pennsylvania; September 13, 2005). Paper presented by E. Iglesias.

290. “Practical methods for modelling weak VARMA processes: identification, estimation and estimation with a macroeconomic application” (with Denis Pelletier), Econometric Society World Congress (University College London; August 24, 2005). Paper presented by D. Pelletier.

291. “Testing portfolio eficiency with an unobservable zero-beta rate and possibly non-gaussian distributions: a finite-sample identification-robust ” (with M.-C. Beaulieu and L. Khalaf), Econometric Society World Congress (University College London; August 21, 2005).

292. “Finite and large sample distribution-free inference in linear median regressions under heteroskedasticity and nonlinear dependence of unknown form” (with Élise Coudin), Econometric Society World Congress (University College London; August 20, 2005). Paper presented by E. Coudin.

293. “Simplified Order Selection and Efficient Linear Estimation for VARMA Models” (with Tarek Jouini), Joint Statistical Meetings 2005, American Statistical Association (Minneapolis; August 9, 2005).

294. “Short- and Long-run Causality Measures” (with Abderrahim Taamouti), Joint Statistical Meetings 2005, American Statistical Association (Minneapolis; August 9, 2005). Paper presented by A. Taamouti.

295. “Improved Nonparametric Inference for the Mean of a Bounded Random Variable with Application to Poverty Measures” (with Mame Aste Diouf), Joint Statistical Meetings 2005, American Statistical Association (Minneapolis; August 8, 2005). Paper presented by M. Diouf.

296. “Inflation Dynamics and the New Keynesian Phillips Curve: An Identification Robust Econometric Analysis” (with Lynda Khalaf and Maral Kichian), National Bureau of Econometric Research Summer Institute 2005, NBER Economic Fluctuations and Growth, Working Group on Forecasting & Empirical Methods in Macroeconomics & Finance (Cambridge, MA; July 12, 2005). Paper presented by L. Khalaf.

297. “Finite and large sample distribution-free inference in linear median regressions under heteroskedasticity and nonlinear dependence of unknown form” (with Élise Coudin), Conference in Tribute to Jean-Jacques Laffont (Université de Toulouse I – Sciences Sociales, Toulouse; June 30, 2005). Paper presented by E. Coudin.

298. “A consistent test for independence between two infinite order cointegrated series” (with Chafik Bouhaddioui), Statistical Society of Canada, University of Saskatchewan (Saskatoon; June 13, 2005). Paper presented by C. Bouhaddioui.

299. “Finite sample and optimal adaptive inference in possibly nonstationary general volatility models with Gaussian and heavy-tailed errors” (with Emma Iglesias), Journal of Applied Econometrics Lecture Series and Conference on Changing Structures in International and Financial Markets and the Effects on Financial Decision Making Conference, GRETA Associati (Venice; June 3, 2005). Paper presented by E. Iglesias.

300. “Improved Nonparametric Inference for the Mean of a Bounded Random Variable with Application to Poverty Measures” (with Mame Aste Diouf), 39th Annual Meetings of the *Canadian Economics Association*, McMaster University (Hamilton, Ontario; May 27, 2005). Paper presented by M. Diouf.

301. “Finite and Large Sample Inference for One- and Two-Factor Stochastic Volatility Models” (with Pascale Valéry), CIRANO-CIREQ Conference on Financial Econometrics (Montréal; May 20 2005). Paper presented by P. Valéry.

302. “Finite and Large Sample Inference for a Stochastic Volatility Model” (with Pascale Valéry), First Symposium on Econometric Theory and Applications (SETA), Academia Sinica (Taipei, Taiwan; May 19 2005).

303. “Finite sample and optimal adaptive inference in possibly nonstationary general volatility models with Gaussian and heavy-tailed errors” (with Emma Iglesias), 2005 MITACS Annual Meeting, University of Calgary (Calgary; May 14, 2005).

304. “Changement structurel et la dynamique des prix de l’énergie” (with Lynda Khalaf and Maral Kichian), 45th Annual Meeting of the Société canadienne de science économique, Manoir Richelieu (Pointe-au-Pic, Québec; May 13, 2005). Paper presented by M. Kichian.

305. “Tests d’efficience d’un portefeuille lorsque le taux de rendement sans risque est inobservable: une approche robuste aux problèmes d’identification” (with Marie-Claude Beaulieu and Lynda Khalaf), 45th Annual Meeting of the Société canadienne de science économique, Manoir Richelieu (Pointe-au-Pic, Québec; May 12, 2005). Paper presented by L. Khalaf.

306. “Inférence exacte et asymptotique sur des modèles de volatilité stochastique” (with Pascale Valéry), 45th Annual Meeting of the Société canadienne de science économique, Manoir Richelieu (Pointe-au-Pic, Québec; May 12, 2005). Paper presented by P. Valéry.

307. “Inférence exacte pour des modèles autorégressifs vectoriels avec applications à des tests de causalité” (with Tarek Jouini), 45th Annual Meeting of the Société canadienne de science économique, Manoir Richelieu (Pointe-au-Pic, Québec; May 12, 2005). Paper presented by T. Jouini.

308. “Mesures de causalité à court et à long terme” (with Abderrahim Taamouti), 45th Annual Meeting of the Société canadienne de science économique, Manoir Richelieu (Pointe-au-Pic, Québec; May 12, 2005). Paper presented by A. Taamouti.

309. “Inférence non-paramétrique améliorée sur la moyenne d’une variable aléatoire bornée avec application aux mesures de pauvreté” (with Mame Astou Diouf), 45th Annual Meeting of the Société canadienne de science économique, Manoir Richelieu (Pointe-au-Pic, Québec; 12 mai 2005). Paper presented by M. Diouf.

310. “Testing Three-Moment Based Asset Pricing Models: Non-Gaussian Multivariate Regression Approach” (with Marie-Claude Beaulieu and Lynda Khalaf), Second IFM2-CIRANO-MITACS Conference on “Simulation Based and Finite Sample Inference in Finance” (Château Frontenac, Québec City; April 29, 2005). Discussant: Raja Velu (Syracuse University). Paper presented by Marie-Claude Beaulieu.

311. “Exact Simulation-Based Inference for Autoregressive Coefficients in Linear Regression : Approach based on Induced Tests” (with Malika Neifar), Les Premières Journées Méditerranéennes de Mathématiques Appliquées (JMMA01), organized by the Association des mathématiques appliquées, Tozeur, Tunisie (March 22-25, 2005). Presented by Malika Neifar.

312. “Finite-Sample Simulation-Based Inference in VAR Models with Applications to Order Selection and Causality Tests” (with Tarek Jouini), Department of Economics, University of Guelph (Guelph, Ontario; February 25, 2005).

313. “Financial Asset prices and Monetary Policy: A Causality Analysis” (with David Tessier), Colloquium on Identification, Prediction and Causality in Macroeconomic and Financial Time Series, Bank of Canada / Banque du Canada (Ottawa; February 18, 2005).

314. “Finite and Large Sample Inference for a Stochastic Volatility Model” (with Pascale Valéry), Quantitative Methods in Finance 2004 Conference (Sydney, Australia; December 15, 2004). Presented by Pascale Valéry.

315. “Point-Optimal Instruments and Generalized Anderson-Rubin Procedures for Nonlinear Models” (with Mohamed Taamouti), Department of Economics, Michigan State University (East Lansing, Michigan; November 12, 2004).

316. “Finite-Sample Simulation-Based Inference in VAR Models with Applications to Order Selection and Causality Tests” (with Tarek Jouini), Department of Economics, Boston University (Boston, MA; October 29, 2004).

317. “Point-Optimal Instruments and Generalized Anderson-Rubin Procedures for Nonlinear Models” (with Mohamed Taamouti), Harvard-MIT Econometrics Seminar, Massachusetts Institute of Technology (Cambridge, MA; October 28, 2004).

318. “Testability and non-testability in semiparametric regression models” (with Frédéric Jouneau-Sion and Olivier Torrès), Maastricht Research Institute/School of Economics and Organizations (September 16, 2004). Presented by Olivier Torrès.

319. “Finite-Sample Simulation-Based Tests in VAR Models with Applications to Order Selection and Causality Testing” (with Tarek Jouini), Canadian Econometric Study Group (Toronto; September 26, 2004). Discussant: Russell Davidson (McGill University). Presented by T. Jouini.

320. “Testing Black’s CAPM with possibly non-Gaussian errors: an exact identification-robust simulation-based approach” (with M.-C. Beaulieu and L. Khalaf), Canadian Econometric Study Group (Toronto; September 26, 2004). Presented by L. Khalaf.

321. “Exact Simulation-based Inference for Autoregressive Processes based on Induced Tests” (with Malika Neifar), 16th Symposium on Computational Statistics (COMPSTAT 2004), Charles University (Prague, Czech Republic; August 23-27, 2004).

322. “Point-Optimal Instruments and Generalized Anderson-Rubin Procedures for Nonlinear Models” (with Mohamed Taamouti), 59th European Meeting of the Econometric Society (Universitad Carlos III de Madrid; August 21, 2004). Presented by Malika Neifar.

323. “Testability and non-testability in semiparametric regression models” (with Frédéric Jouneau-Sion and Olivier Torrès), 59th European Meeting of the Econometric Society (Universitad Carlos III de Madrid; August 21, 2004). Presented by Olivier Torrès.

324. “A simple estimation method and finite-sample inference for a stochastic volatility model” (with Pascale Valéry), 59th European Meeting of the Econometric Society (Universitad Carlos III de Madrid; August 20, 2004). Presented by Pascale Valéry.

325. “Finite-sample inference methods for autoregressive processes: an approach based on truncated pivotal autoregression” (with Malika Neifar), 59th European Meeting of the Econometric Society (Universitad Carlos III de Madrid; August 20, 2004). Presented by Malika Neifar.

326. “Testing Black’s CAPM with possibly non-Gaussian errors: an exact identification-robust simulation-based approach” (with M.-C. Beaulieu and L. Khalaf), Northern Finance Association (St. John’s, Newfoundland; August 18, 2004). Discussant: Mark Kamstra (Schulich School of Business, York University). Presented by M.-C. Beaulieu.

327. “Are New Keynesian Phillips Curves Identified?” (with Maral Kichian and Lynda Khalaf), 10th International Conference on Computing in Economics and Finance, Society for Computational Economics (Amsterdam; July 8, 2004). Presented by Maral Kichian.

328. “Finite-Sample Inference Methods for Autoregressive Processes : an Approach based on Truncated Pivotal Autoregression” (with Malika Neifar), Far Eastern Econometric Society Meeting, Yonsei University (Seoul, Korea; June 30 - July 2, 2004). Paper presented by Malika Neifar.

329. “Are New Keynesian Phillips Curves Identified?” (with Maral Kichian and Lynda Khalaf), 2004 Annual Meeting of the Society for Economic Dynamics (Florence; July 1, 2004). Presented by Maral Kichian.

330. “Simulation-Based Finite-Sample Inference in Simultaneous Equations” (with Lynda Khalaf), 2004 North American Summer Meeting of the Econometric Society (Brown University, Providence, Rhode Island; June 20, 2004). Presented by Lynda Khalaf.

331. “Finite Sample and Optimal inference in Possibly Nonstationary ARCH Models with Gaussian and Heavy-tailed Errors” (with Emma Iglesias), 2004 North American Summer Meeting of the Econometric Society (Brown University, Providence, Rhode Island; June 17, 2004). Presented by Emma Iglesias.

332. “A Simple Estimation Method and Finite Sample inference for a Stochastic Volatility Model” (with Pascale Valéry), 2004 North American Summer Meeting of the Econometric Society (Brown University, Providence, Rhode Island; June 17, 2004). Presented by Pascale Valéry.

333. “Are New Phillips Curves Identified?” (with Lynda Khalaf and Maral Kichian), 2004 North American Summer Meeting of the Econometric Society (Brown University, Providence, Rhode Island; June 17, 2004). Presented by Maral Kichian.

334. “Testing Black’s CAPM with possibly non-Gaussian error distributions: an exact simulation-based approach" (with Marie-Claude Beaulieu and Lynda Khalaf), MITACS Risk and Insurance Theme Meeting (Dalhousie University, Halifax; June 12, 2004). Presented by Lynda Khalaf.

335. “Structural Change and Dynamics of Energy Prices" (with Jean-Thomas Bernard, Lynda Khalaf and Maral Kichian), MITACS 5th Annual conference (Dalhousie University, Halifax; June 11, 2004).

336. “Tests exacts d’indépendance sérielle dans les cas de distributions continues et discrètes” (with Abdeljelil Farhat and Abdelwahed Trabelsi), XXXVIèmes Journées de Statistique de Montpellier (Société Française de Statistique), École Nationale Supérieure Agronomique de Montpellier (Montpellier, France; May 26, 2004). Presented by Abdeljelil Farhat.

337. “Testing Black’s CAPM with possibly non-Gaussian error distributions: an exact simulation-based approach" (with Marie-Claude Beaulieu and Lynda Khalaf), CIRANO-CIREQ Financial Econometrics Conference (Montréal; May 7, 2004). Presented by Lynda Khalaf.

338. “Est-ce que la nouvelle courbe de Phillips est identifiée?” (with Lynda Khalaf and Maral Kichian), Société canadienne de science économique (Québec; May 5-6, 2004). Discussant: Steve Ambler (Université du Québec à Montréal). Presented by Lynda Khalaf.

339. “Projection-Based Statistical Inference in Linear Structural Models with Possibly Weak Instruments” (with Mohamed Taamouti), Department of Economics, University of Southampton (February 18, 2004).

340. “Projection-Based Statistical Inference in Linear Structural Models with Possibly Weak Instruments” (with Mohamed Taamouti), Department of Economics, University of Alicante, Spain (February 16, 2004).

341. “Point-Optimal Instruments and Generalized Anderson-Rubin Procedures for Nonlinear Models” (with Mohamed Taamouti), Tinbergen Institute, Universiteit van Amsterdam (February 13, 2004).

342. “Finite-Sample Simulation-Based Inference in VAR Models with Applications to Order Selection and Causality Tests” (with Tarek Jouini), Conference in Honor of Clive W. J. Granger on Predictive Methodology and Application in Economics and Finance (University of California San Diego; January 6, 2004).

343. “Testing Black’s CAPM with possibly non-Gaussian error distributions: an exact simulation-based approach" (with Marie-Claude Beaulieu and Lynda Khalaf), Queen Mary College, University of London (December 15, 2003). Presented by Lynda Khalaf.

344. “Simulation-Based Finite-Sample inference in Simultaneous Equations” (with Lynda Khalaf), EC2 Meeting on Endogeneity, Instruments and Identification in Econometrics (Institute of fiscal Studies, University of London; December 13, 2003). Presented by L. Khalaf.

345. “Projection-Based Statistical Inference in Linear Structural Models with Possibly Weak Instruments” (with Mohamed Taamouti), EC2 Meeting on Endogeneity, Instruments and Identification in Econometrics (Institute of fiscal Studies, University of London; December 13, 2003).

346. “Point-Optimal Instruments and Generalized Anderson-Rubin Procedures for Nonlinear Models” (with Mohamed Taamouti), EC2 Meeting on Endogeneity, Instruments and Identification in Econometrics (Institute of fiscal Studies, University of London; December 12, 2003). Presented by M. Taamouti.

347. “Projection-Based Statistical Inference in Linear Structural Models with Possibly Weak Instruments” (with Mohamed Taamouti), Department of Economics, Vanderbilt University (Nashville, Tennessee; November 17, 2003).

348. “Testing Black’s CAPM with possibly non-Gaussian error distributions: an exact simulation-based approach” (with Marie-Claude Beaulieu and Lynda Khalaf), Séminaire d’Économie, Finance et Ingénierie Financière, École des Hautes Études Commerciales de Montréal (October 17, 2003).

349. "The Dependence of Test Size and Power on Nuisance Parameters in Autoregressive Models" (with Jan Kiviet), 58th European meeting of the Econometric Society, Stockholm University (Stockholm; August 22, 2003). Presented by Jan Kiviet.

350. "Residual-Based Finite-Sample Misspecification Tests in Multivariate Regressions with Applications to Asset Pricing Models" (with Lynda Khalaf and Marie-Claude Beaulieu), 58th European meeting of the Econometric Society, Stockholm University (Stockholm; August 20, 2003). Presented by Lynda Khalaf and Marie-Claude Beaulieu.

351. "Residual-Based Finite-Sample Misspecification Tests in Multivariate Regressions with Applications to Asset Pricing Models" (with Lynda Khalaf and Marie-Claude Beaulieu), Annual Meeting of the American Statistical Association (San Francisco; August 8, 2003). Presented by Lynda Khalaf.

352. "Exact k-sample goodness-of-fit tests for continuous and discrete distributions" (with Abdeljelil Farhat), *Statistical Society of Canada* (Dalhousie University, Halifax; June 11, 2003). Presented by A. Farhat.

353. "Projection-Based Statistical Inference in Linear Structural Models with Possibly Weak Instruments" (with Mohamed Taamouti), NSF/NBER Conference on Weak and/or Many Instruments, Department of Economics, Massachusetts Institute of Technology (Cambridge; June 3, 2003).

354. "Residual-Based Finite-Sample Misspecification Tests in Multivariate Regressions with Applications to Asset Pricing Models" (with Lynda Khalaf and Marie-Claude Beaulieu), 37th Annual Meetings of the *Canadian Economics Association*, Carleton University (Ottawa; May 31, 2003). Presented by Lynda Khalaf.

355. "Point-Optimal Instruments and Generalized Anderson-Rubin Procedures for Nonlinear Models" (with Mohamed Taamouti), CIRANO-CIREQ Financial Econometrics Conference (Montréal; May 9, 2003). Discussant: Lars Peter Hansen (University of Chicago).

356. "Short run and long run causality in time series: inference" (with Denis Pelletier and Eric Renault), MITACS 2003 annual general meeting (National Arts Center, Ottawa; May 8, 2003). Poster presented by Denis Pelletier.

357. "Finite sample simulation-based inference in vector autoregressive models" (with Tarek Jouini), MITACS 2003 annual general meeting (National Arts Center, Ottawa; May 8, 2003). Poster presented by Tarek Jouini.

358. "Testing Black's CAPM with possibly non-Gaussian error distributions: an exact simulation-based approach" (with Marie-Claude Beaulieu and Lynda Khalaf), IFM2-CIRANO-MITACS Conference on "Simulation Based and Finite Sample Inference in Finance" (Château Frontenac, Québec; May 2, 2003).

359. "Finite sample Multivariate Diagnostic Tests of Asset Pricing Models" (with Lynda Khalaf and Marie-Claude Beaulieu), Séminaire d'économétrie de Montréal/Montreal Econometrics Seminar, Université de Montréal (May 21, 2003). Presented by Lynda Khalaf.

360. "Projection techniques for statistical inference on structural models with possibly weak instruments" (with Mohamed Taamouti), Department of Economics, Brown University (February 28, 2003).

361. "Testing Black's CAPM with possibly non-Gaussian error distributions: an exact simulation-based approach" (with Marie-Claude Beaulieu and Lynda Khalaf), 2003 North American Winter Meeting of the Econometric Society (Washington; January 3, 2003). Discussant: Chris Geczy (Wharton School, University of Pennsylvania).

362. "Residual-based finite-sample misspecification tests in multivariate regressions with applications to asset pricing models" (with Marie-Claude Beaulieu and Lynda Khalaf), EC2 Meeting on Model Selection and Evaluation, Università di Bologna (Italy; December 14, 2002).

363. "Testing mean-variance efficiency in CAPM with possibly non-gaussian error distributions: an exact simulation-based approach" (with Marie-Claude Beaulieu and Lynda Khalaf), Pacific Institute for the mathematical Sciences, University of British Columbia (Vancouver; November 28, 2002).

364. "Projection techniques for statistical inference on structural models with possibly weak instruments" (with Mohamed Taamouti), Department of Economics, Cornell University (November 5, 2002).

365. "Projection techniques for statistical inference on structural models with possibly weak instruments" (with Mohamed Taamouti), Canadian Econometric Study Group (Université Laval, Québec; October 20, 2002).

366. "Testing mean-variance efficiency in CAPM with possibly non-gaussian error distributions: an exact simulation-based approach" (with Marie-Claude Beaulieu and Lynda Khalaf), Faculty of Economics and Econometrics, Universiteit van Amsterdam (Amsterdam; October 11, 2002).

367. “Testing mean-variance efficiency in CAPM with possibly non-gaussian error distributions: an exact simulation-based approach” (with Marie-Claude Beaulieu and Lynda Khalaf), Workshop on *Computational economics and finance: simulation methods and agent based models for the foreign exchange market* (Deutsche Bundesbank Training Centre, Eltville; October 5, 2002).

368. “Testing the CAPM Approach with Possibly Non-Gaussian Error Distributions: An Exact Simulation-Based Approach” (with Marie-Claude Beaulieu and Lynda Khalaf), Northern Finance Association Annual Meeting (Banff, Alberta; September 27-29, 2002). Presented by Marie-Claude Beaulieu.

369. “Testing CAPM with Possibly Non-Gaussian Errors Distributions: an Exact Simulations-Based Approach” (with Marie-Claude Beaulieu and Lynda Khalaf), 57th European Meeting of the Econometric Society (Venice; August 25-28, 2002). Presented by Lynda Khalaf and Marie-Claude Beaulieu.

370. “Simulation-based Finite-sample Tests for Heteroskedasticity and ARCH Effects” (with Lynda Khalaf), 2002 Joint Statistical Meetings (New York; August 13, 2002). Presented by Lynda Khalaf.

371. “Linear Estimation of Weak VARMA Models with a Macroeconomic Application” (with Denis Pelletier), 2002 Joint Statistical Meetings (New York; August 13, 2002). Presented by Denis Pelletier.

372. “Projection techniques for statistical inference on structural models with possibly weak instruments” (with Mohamed Taamouti), Institut d’Économie Industrielle, Université de Toulouse I (June 21, 2002).

373. “Linear Estimation of Weak VARMA Models” (with Denis Pelletier), 2002 North American Summer Meeting of the Econometric Society, University of California Los Angeles (June 23, 2002). Presented by Denis Pelletier.

374. “Testing CAPM with Possibly Non-Gaussian Errors Distributions: an Exact Simulations-Based Approach” (with Marie-Claude Beaulieu and Lynda Khalaf), Department of Economics, American University of Beirut, Lebanon (June 25, 2002). Presented by Lynda Khalaf.

375. “A Simple Estimation Method and Finite-sample Inference for a Stochastic Volatility Model” (with Pascale Valéry), 36th Annual Meetings of the Canadian Economics Association (University of Calgary; May 31, 2002). Presented by Pascale Valéry.

376. “Point-optimal instruments and generalized Anderson-Rubin procedures for nonlinear models” (with Mohamed Taamouti), 36th Annual Meetings of the Canadian Economics Association (University of Calgary; May 31, 2002). Presented by Mohamed Taamouti.

377. “Testing Black’s CAPM in Possibly Non-Gaussian Contexts: An Exact Simulation-based Approach” (with Marie-Claude Beaulieu and Lynda Khalaf), 36th Annual Meetings of the Canadian Economics Association (University of Calgary; May 31, 2002). Presented by Lynda Khalaf.

378. “Goodness-of-fit tests for an exponential distribution based on Monte Carlo methods” (with A. Farhat), Third Annual General Meeting of the Mathematics of Information Technology and Complex Systems (MITACS) Network (University of British Columbia, Vancouver; May 23-25, 2002). Presented by A. Farhat.

379. “Tests d’hypothèses multiples exacts basés sur des simulations” (with Lynda Khalaf), 42nd Annual Meeting of the Société canadienne de Science économique (Château Cartier, Aylmer, Québec; May 16, 2002). Presented by Lynda Khalaf.

380. “Simulation tests and diagnostics for outliers in linear regressions” (with A. Farhat), 34èmes Journées de Statistique, Université Libre de Bruxelles (May 14, 2002). Paler presented by A. Farhat.

381. “Testing CAPM with Possibly Non-Gaussian Errors Distributions: an Exact Simulations-Based Approach” (with Marie-Claude Beaulieu and Lynda Khalaf), CIREQ-CIRANO Conference on Univariate and Multivariate Models for Asset Pricing (May 4, 2002; Université de Montréal). Presented by L. Khalaf.

382. “Projection-Based Statistical Inference in Linear Structural Models with Possibly Weak Instruments” (with Mohamed Taamouti), Séminaire Matuszewski, Département d’Économique, Université Laval (April 12, 2002).

383. “Short-Run and Long-Run Causality in Time Series” (with Eric Renault), Deutsche Bundesbank, Frankfurt, Germany (December 19, 2001).

384. “Short-Run and Long-Run Causality in Time Series: Inference” (with Eric Renault), EC2 Meeting on Exogeneity and Causality, Université Catholique de Louvain, Louvain-la-Neuve, Belgium (December 14, 2001).

385. “Exact Simulation-Based Tests in Multivariate Regressions: Applications to Asset Pricing Models” (with Marie-Claude Beaulieu and Lynda Khalaf), “Finance” Day, CIRANO (Montréal, October 19, 2001).

386. “Monte Carlo Tests with Nuisance Parameters: A General Approach to Finite-Sample Inference and Nonstandard Asymptotics in Econometrics”, CRDE Colloquium on *Resampling Methods in Econometrics* (Université de Montréal, October 13, 2001).

387. “Statistical inference and projection techniques in simultaneous equations models” (with Mohamed Taamouti), 2001 North American Meeting of the Econometric Society (University of Maryland, College Park, Maryland; June 23, 2001). Presented by M. Taamouti.

388. “Projection techniques for statistical inference on structural models with possibly weak instruments” (with Mohamed Taamouti), Deuxième Rencontre d’Économétrie et Statistique Lille 3 – Littoral, Université de Lille 3, Lille, France (June 22, 2001).

389. “Projection techniques for statistical inference on structural models with possibly weak instruments” (with Mohamed Taamouti), Séminaire d’Économétrie de M. Edmond Malinvaud (Économétrie théorique et appliquée), CREST, Paris (June 18, 2001).

390. “Invariant Tests Based on M-Estimators, Estimating Functions and the Generalized Method of Moments” (with Alain Trognon), York’s Annual One-Day Meeting in Econometrics, The University of York, York, England (June 9, 2001).

391. “Exact Simulation-Based Tests in Multivariate Regressions: Applications to Asset Pricing Models” (with Marie-Claude Beaulieu and Lynda Khalaf), 35th Annual Meetings of the Canadian Economics Association, McGill University (Montréal, June 2, 2001). Presented by Marie-Claude Beaulieu. Discussant: Raymond Kan (University of Toronto).

392. “Monte Carlo Tests Applied to Models Estimated by Indirect Inference” (with Pascale Valéry), 35th Annual Meetings of the Canadian Economics Association, McGill University (Montréal, June 2, 2001). Presented by Pascale Valéry. Discussant: Jimmy Royer (Université Laval).

393. “Statistical Inference and Projection Techniques in Simultaneous Equations Models” (with Mohamed Taamouti), 35th Annual Meetings of the Canadian Economics Association, McGill University (Montréal, June 2, 2001). Presented by Mohamed Taamouti.

394. “Linear Methods for Nonlinear Time series Models” (with Denis Pelletier), 35th Annual Meetings of the Canadian Economics Association, McGill University (Montréal, June 2, 2001). Presented by Denis Pelletier. Discussant: Lynda Khalaf (Université Laval). Discussant: Marine Carrasco (University of Rochester).

395. “L’économétrie et les sciences économiques”, Association internationale des économistes de langue française (Hôtel du Parc, Montréal; May 28, 2001).

396. “Test d’Anderson-Rubin généralisé et instruments optimaux” (with Mohamed Taamouti), 41th Annual Meeting of the Société canadienne de Science économique (Hilton Hotel, Québec, May 16, 2001). Presented by Mohamed Taamouti.

397. “Une méthode linéaire pour des modèles de séries chronologiques non linéaires” (with Denis Pelletier), 41th Annual Meeting of the Société canadienne de science économique (Hilton Hotel, Québec, May 16, 2001). Presented by Denis Pelletier. Discussant: Lynda Khalaf (Université Laval).

398. “Tests exacts basés sur des simulations dans les modèles de régression multivariés: application aux modèles d’évaluation d’actifs financiers” (with Marie-Claude Beaulieu and Lynda Khalaf), 41th Annual Meeting of the Société canadienne de science économique (Hilton Hotel, Québec, May 16, 2001). Presented by Lynda Khalaf.

399. “Invariant Tests Based on M-Estimators, Estimating Functions and the Generalized Method of Moments” (with Alain Trognon), Tinbergen Institute, Amsterdam (April 27, 2001).

400. “Exact Simulation-Based Tests in Multivariate Regressions: Applications to Asset Pricing Models” (with Marie-Claude Beaulieu and Lynda Khalaf), The Fields Institute for Research in the Mathematical Sciences, Toronto (January 31 , 2001).

401. “Exact Simulation-Based Tests in Multivariate Regressions: Applications to Asset Pricing Models” (with Marie-Claude Beaulieu and Lynda Khalaf), EC2 Meeting, Trinity College Dublin (December 15, 2000). Presented by Lynda Khalaf and Marie-Claude Beaulieu.

402. “Dévergondages asymptotiques - QD: une méthode simple et rapide pour construire des tests asymptotiques sans connaître la distribution asymptotique de la statistique de test”, Centre de recherche et développement en économique, Université de Montréal (November 13, 2000).

403. “Processus de Markov et procédures d’inférence pour des modèles autorégressifs stationnaires et non-stationnaires”, Département de mathématiques et de statistique, Université Laval (November 9, 2000).

404. “Monte Carlo Tests with Nuisance Parameters: A General Approach to Finite-Sample Inference and Nonstandard Asymptotics in Econometrics”, Department of Economics, University of Toronto (October 20, 2000).

405. “Monte Carlo Tests with Nuisance Parameters: A General Approach to Finite-Sample Inference and Nonstandard Asymptotics in Econometrics”, Department of Economics, Princeton University (October 17, 2000).

406. “Invariant Tests Based on M-Estimators, Estimating Functions and the Generalized Method of Moments” (with Alain Trognon), 8th World Congress of the Econometric Society (Seattle, August 16, 2000).

407. “Exact Monte Carlo Tests for Models Estimated by Indirect Inference and the Efficient Method of Moments” (with Pascale Valéry), 8th World Congress of the Econometric Society (Seattle, August 15, 2000). Presented by Pascale Valéry.

408. “Simulation Based Inference in Simultaneous Equations” (with Lynda Khalaf), 8th World Congress of the Econometric Society (Seattle, August 14, 2000). Presented by Lynda Khalaf.

409. “Finite Sample Inference Methods for Simultaneous Equations and Models with Unobserved and Generated Regressors” (with Joanna Jasiak), 8th World Congress of the Econometric Society (Seattle, August 14, 2000).

410. “Inférence statistique et techniques de projection dans les modèles à équations simultanées” (with Mohamed Taamouti), 40th Annual Meeting of the Société canadienne de science économique, Montréal (May 17, 2000). Discussant: John Galbraith (McGill University).

411. “Procédures exactes pour tester l’égalité de fonctions de survie en présence de censure” (with Lynda Khalaf, Jimmy Royer and Marc van Audenrode), 40th Annual Meeting of the Société canadienne de science économique, Montréal (May 17, 2000). Discussant: Nour Meddahi (Université de Montréal).

412. “Procédures de Monte Carlo exactes pour tester des changements structurels multiples” (with Jean-Thomas Bernard, Lynda Khalaf and Jean-Cléophas Ondo), 40th Annual Meeting of the Société canadienne de science économique, Montréal (May 17, 2000). Discussant: Bryan Campbell (Concordia University).

413. “Invariant Tests Based on M-estimators, Estimating Functions, and the Generalized Method of Moments” (with Alain Trognon), Center for Economic Research, Kaltholieke Universiteit Tilburg (The Netherlands; April 19, 2000).

414. “Invariant Tests Based on M-estimators, Estimating Functions, and the Generalized Method of Moments” (with Alain Trognon), Malinvaud Seminar, CREST-INSEE (Paris; March 13, 2000).

415. “Finite Sample Inference Methods for Simultaneous Equations and Models with Unobserved and Generated Regressors (with Joanna Jasiak), UFR de Mathématiques, Sciences Économiques et Sociales, Université de Lille 3, Lille, France (March 7, 2000).

416. “Finite Sample Limited Information Inference Methods for Structural Equations and Models with Generated Regressors” (with Joanna Jasiak), Département d’Économique, Université Laval, Québec (January 14, 2000).

417. “Finite Sample Limited Information Inference Methods for Structural Equations and Models with Generated Regressors” (with Joanna Jasiak), Tinbergen Institute, Amsterdam (December 10, 1999).

418. “Monte Carlo Heteroskedasticity Tests” (with Jean-Thomas Bernard, Ian Genest and Lynda Khalaf), 1999 European Meeting of the Econometric Society, Santiago de Compostela (August 30, 1999). Paper presented by Lynda Khalaf.

419. “Simulation-Based Finite and Large Sample Inference Methods in Simultaneous Equations” (with Lynda Khalaf), Society for Computational Economics (Boston College; June 25, 1999). Paper presented by Lynda Khalaf.

420. “Régions de confiance pour les paramètres calibrés de modèles calculables d’équilibre général”, Annual meeting of the Société canadienne de science économique, Hull, Québec (May 13 1999).

421. “Monte Carlo Tests with Nuisance Parameters: A General Approach to Finite-Sample Inference and Nonstandard Asymptotics in Econometrics”, Department of Economics, Stanford University (May 20, 1999).

422. “Statistical Inference for Computable General Equilibrium Models, with Application to a Model of the Moroccan Economy” (with Touhami Abdelkhalek), Colloquium on *General Equilibrium: Bridging Theory and Practice* (CRDE, Université de Montréal; March 6, 1999).

423. “Simulation Based Finite and Large Sample Inference Methods in Multivariate Regressions and Seemingly Unrelated Regressions”, Department of Economics, University of Bristol (February 24, 1999).

424. “Monte Carlo Tests with Nuisance Parameters: A General Approach to Finite-Sample Inference and Nonstandard Asymptotics in Econometrics”, Department of Economics, University of Bristol (February 9, 1999).

425. “Monte Carlo Tests with Nuisance Parameters: A General Approach to Finite-Sample Inference and Nonstandard Asymptotics in Econometrics”, Department of Economics, Northwestern University (December 2, 1998).

426. “Simulation-Based Finite and Large Sample Inference Methods in Simultaneous Equations”, (with Lynda Khalaf), Department of Economics, University of Victoria (Victoria; November 18, 1998). Paper presented by Lynda Khalaf.

427. “Monte Carlo Test Methods in Econometrics”, (with Lynda Khalaf), Department of Economics, University of Victoria (Victoria, November 19, 1998). Paper presented by Lynda Khalaf.

428. “Monte Carlo Tests in Econometrics and Statistics”, Series of three invited talks given at the Institut Supérieur de Gestion, Université de Tunis III, Tunisia (October 26, 27 and 28, 1998).

429. “Simulation based finite and large sample inference methods in multivariate regressions and seemingly unrelated regressions”, (with Lynda Khalaf), Département d’économique, Université de Montréal (Montréal; October 18, 1998). Paper presented by Lynda Khalaf.

430. “Monte Carlo Tests for Contemporaneous Correlation of Disturbances in Multi-Equation Regression Models” (with Lynda Khalaf), European Meeting of the Econometric Society, Berlin (September 1, 1998). Paper presented by Lynda Khalaf.

431. “Short-Run and Long-Run Causality in Time Series” (with Eric Renault), Federal Reserve Board, Washington, DC (July 16, 1998).

432. “Monte Carlo Tests for Contemporaneous Correlation of Disturbances in Multi-Equation Regression Models” (with Lynda Khalaf), North American Summer Meeting of the Econometric Society, Montréal (June 25, 1998; discussant: Allan Würtz, University of Aarhus). Paper presented by Lynda Khalaf.

433. “Monte Carlo Tests for Heteroskedasticity” (with Jean-Thomas Bernard, Ian Genest and Lynda Khalaf), 1998 Canadian Economics Association Meeting, University of Ottawa (May 31, 1998; discussant: Judith Giles, University of Victoria). Paper presented by Lynda Khalaf.

434. “Simulation Based Finite and Large Sample Inference Methods in Multiple Equation Regression Models” (with Lynda Khalaf), Department of Economics, Ohio State University, Columbus (May 1998). Paper presented by Lynda Khalaf .

435. “Tests Monte-Carlo pour la présence de l’hétéroscédasticité” (with Jean-Thomas Bernard, Ian Genest and Lynda Khalaf), Annual Meeting of the Société canadienne de science économique (Québec; May 7, 1998). Paper presented by Lynda Khalaf.

436. “Markovian Processes, Two-sided Autoregressions and Finite Sample Inference for Stationary and Nonstationary Autoregressive Processes” (with Olivier Torrès), Workshop on Time Series Analysis, Centre de recherches mathématiques, Université de Montréal (March 26, 1998). Invited talk.

437. “Statistical Inference for Computable General Equilibrium Models, with Application to a Model of the Moroccan Economy” (with Touhami Abdelkhalek), Department of Economics, Dalhousie University (Halifax; March 6, 1998).

438. “Weak Instruments and Finite-Sample Inference Methods in Structural Models”, Malinvaud Seminar, CREST-INSEE (Paris; December 15, 1997).

439. “Weak Instruments and Finite-Sample Inference Methods in Structural Models”, Eight EC2 Conference on Finite Sample and Asymptotic Methods in Econometrics, Universiteit van Amsterdam (December 13, 1997).

440. “Monte Carlo Tests with Nuisance Parameters: A General Approach to Finite-Sample Inference and Nonstandard Asymptotics in Econometrics”, Department of Statistics and Actuarial Science, University of Waterloo (October 30, 1997).

441. “Simulation Based Finite and Large Sample Inference Methods in Multiple Equation Regression Models” (with Lynda Khalaf), Canadian Econometric Study Group, Queen’s University (Kingston, Ontario; September 26, 1997; discussant: Michael Veall, McMaster University). Paper presented by Lynda Khalaf .

442. “Markovian Processes, Two-Sided Autoregressions and Exact Inference for Stationary and Stationary and Nonstationary Autoregressive” (with Olivier Torrès), Econometric Society European Meeting (Toulouse, France; August 29, 1997). Paper presented by Olivier Torrès.

443. “Statistical Inference for Computable General Equilibrium Models, with Application to a Model of the Moroccan Economy” (with Touhami Abdelkhalek), Econometric Society European Meeting (Toulouse, France; August 30, 1997).

444. “Simulation Based Finite and Large Sample Inference Methods in Simultaneous Equations ” (with Lynda Khalaf), Econometric Society European Meeting (Toulouse, France; August 29, 1997).

445. “Simulation-Based Finite and Large Sample Inference Methods in Multiple Equation Regression Models” (with Lynda Khalaf), Annual meeting of the American Statistical Association (Anaheim, CA; August 1997). Paper presented by Lynda Khalaf.

446. “Simulation-Based Finite and Large Sample Inference Techniques in Multiple Equation Regression Models” (with Lynda Khalaf), Third International Conference on Computing and Finance, Hoover Institution, Stanford University (Palo Alto; July 2, 1997).

447. “Simulation-Based Finite and Large Sample Inference Methods in Simultaneous Equations” (with Lynda Khalaf), 1997 Econometric Society Summer Meeting (Pasadena, CA; June 26, 1997).

448. “Simulation-Based Finite Sample Normality Tests in Linear Regressions” (with Abdeljelil Farhat, Lucien Gardiol and Lynda Khalaf), Canadian Economics Association Meetings (St. John’s, Newfoundland; June 8, 1997). Paper presented by Lynda Khalaf.

449. “Monte-Carlo Tests for Contemporaneous Correlation of Disturbance in Multiple Equation Regression Models” (with Lynda Khalaf), Canadian Economics Association Meetings (St. John’s, Newfoundland, June 8, 1997). Paper presented by Lynda Khalaf.

450. “Méthodes d’inférence exactes pour des processus autorégressifs par maximum de vraisemblance tronqué” (with Malika Neifar), Vèmes Journées des Jeunes Economètres, Université de Bourgogne, LATEC-UMR5601 and U.R.F. de Science Economique et de Gestion (Dijon, France; May 21-23, 1997). Discussant: Alain Monfort (ENSAE). Présentation par Malika Neifar.

451. “Tests de Monte Carlo pour la corrélation entre équations dans les modèles de régression à plusieurs équations” (with Lynda Khalaf), Société canadienne de science économique (École des Hautes Études Commerciales, Montréal; May 14, 1997). Paper presented by Lynda Khalaf.

452. “Méthodes d’union-intersection et de partition d’échantillons en économétrie, avec applications à des modèles SURE et MA” (with Olivier Torrès), Société canadienne de science économique (École des Hautes Études Commerciales, Montréal; May 14, 1997).

453. “Monte Carlo Tests with Nuisance Parameters: A General Approach to Finite Sample Inference and Nonstandard Asymptotic in Econometrics”, EC2 Conference on Simulation Methods in Econometrics, European University, Firenze (December 13, 1996).

454. “Simulation-Based Finite and Large Sample Inference Methods in Multiple Equations Models” (with Lynda Khalaf), EC2 Conference on Simulation Methods in Econometrics, European University, Firenze (December 14, 1996).

455. “Monte Carlo Tests with Nuisance Parameters: A General Approach to Finite Sample Inference and Nonstandard Asymptotic in Econometrics”, Tinbergen Institute, Rotterdam University (December 4, 1996).

456. “Monte Carlo Tests with Nuisance Parameters: A General Approach to Finite Sample Inference and Nonstandard Asymptotics in Econometrics”, Department of Economics, York University (October 22, 1996).

457. “Monte Carlo Tests with Nuisance Parameters: A General Approach to Finite Sample Inference and Nonstandard Asymptotics in Econometrics”, Department of Economics, Queen’s University (October 23, 1996).

458. “Simulation Based Finite and Large Sample Inference Methods in Seemingly Unrelated Regressions” (with Lynda Khalaf), Econometric Society European Meeting, Bogazici University (Istanbul, Turkey; August 28, 1996).

459. "Union Intersection and Sample-Split Based Estimation and Inference in Panel Data Models" (with Olivier Torrès), Sixth Annual Conference on Panel Data, Universiteit van Amsterdam (Amsterdam; June 28, 1996). Paper presented by Olivier Torrès.

460. "Simulation Based Finite and Large Sample Inference Methods in Seemingly Unrelated Regressions" (with Lynda Khalaf), North American Econometric Society Summer Meetings, University of Iowa (Iowa City; June 21, 1996). Paper presented by Lynda Khalaf.

461. "Simulation Based Finite and Large Sample Inference Methods in Simultaneous Equation" (with Lynda Khalaf), Canadian Economics Association Annual Meeting, Brock University (St. Catherines, Ontario; May 31, 1996). Paper presented by Lynda Khalaf.

462. "Méthodes d'inférence basées sur des simulations pour les grands échantillons et les petits échantillons, dans les modèles à équations simultanées" (with Lynda Khalaf), 36th Annual Meeting of the Société canadienne de science économique (Manoir Saint-Sauveur; May 16, 1996). Paper presented by Lynda Khalaf.

463. "Causalité entre la monnaie et le revenu: une analyse de causalité basée sur un modèle VARMA-ÉCHELON" (with David Tessier), 36th Annual Meeting of the Société canadienne de science économique, (Manoir Saint-Sauveur; May 16, 1996). Paper presented by David Tessier.

464. "Monte Carlo Tests with Nuisance Parameters: A General Approach to Finite Sample Inference and Nonstandard Asymptotics in Econometrics", Plenary Session, Optimization Days, École des Hautes Études Commerciales (Montréal; May 13, 1996).

465. "Some Impossibility Theorems in Econometrics, with Applications to Instrumental Variables, Dynamic Models and Cointegration", Econometrics Seminar, Research Triangle Institute, Duke University, North Carolina State University, University of North Carolina at Chapel Hill (Durham-Raleigh, North Carolina; February 29, 1996).

466. "Some Impossibility Theorems in Econometrics, with Applications to Instrumental Variables, Dynamic Models and Cointegration", Seminar for Labor and Population Economics and Seminar für Ökonometrie und Statistik, Ludwig-Maximilians-Universität München (Germany; December 15, 1995).

467. "Some Impossibility Theorems in Econometrics, with Applications to Instrumental Variables, Dynamic Models and Cointegration", Département d'Économétrie et d'Économie Politique, Université de Lausanne (Switzerland; November 23, 1995).

468. "Méthodes d'inférence exactes et changement structurel, avec application au PIB tunisien" (with Malika Neifar), Les Journées PARADI, (C.R.D.E./Université de Montréal – CRÉFA/Université Laval, Hôtel du Parc, Montréal; October 14, 1995; discussant: John Galbraith, McGill University). Paper presented by Malika Neifar.

469. "Monte Carlo Tests with Nuisance Parameters: A General Approach to Finite-Sample Inference and Nonstandard Asymptotics in Econometrics", Department of Economics, Ohio State University (Columbus, Ohio; October 10, 1995).

470. "Monte Carlo Tests with Nuisance Parameters: A General Approach to Finite-Sample Inference and Nonstandard Asymptotics in Econometrics", Canadian Econometric Study Group (McGill University, Montréal; September 23, 1995).

471. "Monte Carlo Tests with Nuisance Parameters: A General Approach to Finite-Sample Inference and Nonstandard Asymptotics in Econometrics", 7th World Congress of the Econometric Society (Tokyo, Japan; August 27, 1995).

472. "Exact Tests in Single Equation Autoregressive Distributed Lag Models" (with Jan Kiviet), 7th World Congress of the Econometric Society (Tokyo, Japan; August 27, 1995). Paper presented by Jan Kiviet.

473. "Monte Carlo Tests with Nuisance Parameters: A General Approach to Finite-Sample Inference and Nonstandard Asymptotics in Econometrics", Invited session, Institute of Mathematical Statistics/Statistical Society of Canada (Sheraton Center, Montréal; July 12, 1995).

474. "Tests de Monte Carlo et asymptotique non standard", CREST (Centre de Recherche en Économie et Statistique), Laboratoire de Finance-Assurance (INSEE, Paris; June 27, 1995).

475. "Finite-Sample Methods in Seemingly Unrelated Regressions and Simultaneous Equations" (with Lynda Khalaf), Canadian Economics Association (Université de Québec à Montréal; June 2, 1995; discussant: James MacKinnon, Queen's University).

476. “Méthodes d’inférence en échantillon fini dans les modèles de régressions apparemment non liées et d’équations simultanées” (with Lynda Khalaf), 35th Annual Meeting of the Société canadienne de science économique (Manoir du Lac Delage, Québec; May 9, 1995; discussant: John Galbraith).

477. “Some Impossibility Theorems in Econometrics, with Applications to Instrumental Variables, Dynamic Models and Cointegration”, Department of Economics, SUNY/Albany, (Albany, N.Y.; March 9, 1995).

478. “Some Impossibility Theorems in Econometrics, with Applications to Instrumental Variables, Dynamic Models and Cointegration”, Department of Economics, Cornell University (Ithaca, N.Y.; November 15, 1994).

479. “Impossibility Theorems in Econometrics”, Invited Session in Econometrics (one speaker), Econometric Society European Meeting (Maastricht; September 1, 1994; discussant: Jean-Pierre Florens, Université de Toulouse I).

480. “Some Impossibility Theorems in Econometrics with Applications to Simultaneous Equations, Dynamic Models and Cointegration”, Institut für Statistik und Ökonometrie, Humboldt-Universität zu Berlin (August 28, 1994).

481. “Statistical Inference for Simulation and Computable General Equilibrium Models” (with Touhami Abdelkhalek), International Symposium on Economic Modelling, The World Bank (Washington, D.C.; June 23, 1994).

482. “Tests exacts contre le changement structurel dans les modèles dynamiques d’ordre un” (with Jan Kiviet), GREMAQ, Université de Toulouse I, (June 6, 1994).

483. “Inférence statistique pour les modèles de simulation et les modèles calculables d’équilibre général” (with Touhami Abdelkhalek), Société canadienne de science économique (University of Ottawa; May 20, 1994; discussant: Marcel G. Dagenais). Paper presented by Touhami Abdelkhalek.

484. “Méthodes d’inférence exactes dans des modèles dynamiques: application à des processus admettant une représentation AR(1)” (with Olivier Torrès), Société canadienne de science économique (University of Ottawa; May 20, 1994; discussant : Simon van Norden, Bank of Canada). Paper presented by Olivier Torrès.

485. “Conditions et tests de causalité dans les modèles ARMA multivariés” (with David Tessier), Société canadienne de science économique (University of Ottawa; May 18, 1994; discussant: Christophe Muller, Université Laval). Paper presented by David Tessier.

486. “Méthodes d’inférence exactes pour des processus autorégressifs” (with Malika Neifar), Société canadienne de science économique (University of Ottawa; May 18, 1994; discussant: Douglas Hostland, Bank of Canada). Paper presented by Malika Neifar.

487. “Méthodes d’inférence exactes par des modèles avec régresseurs générés ou non observables” (with Joanna Jasiak), Société canadienne de science économique (University of Ottawa; May 18, 1994; discussant: Gordon Fisher, Concordia University). Paper presented by Joanna Jasiak.

488. “Méthodes d’inférence exactes pour des modèles de régression multivariés” (with Lynda Khalaf), Société canadienne de science économique (University of Ottawa; May 18, 1994; discussant: Chritophe Muller). Paper presented by Lynda Khalaf.

489. “Méthodes d’inférence exactes dans des modèles dynamiques: application à des processus admettant une représentation AR(1)” (with Olivier Torrès), Association canadienne-française pour l’avancement des sciences, Statistics Colloquium organized by the Bureau de la Statistique du Québec (Université du Québec à Montréal; May 18, 1994). Paper presented by Olivier Torrès.

490. “Inférence statistique pour des modèles de simulation et les modèles calculables d’équilibre général” (with Touhami Abdelkhalek), Journées PARADI (C.R.D.E. and GREPE, Montréal; November 5, 1993). Paper presented by Touhami Abdelkhalek.

491. “Tests non paramétriques exacts pour des hypothèses d’orthogonalité et de promenades aléatoires”, Centre de Recherche en Économie et Statistique, École Nationale de la Statistique et de l’Administration Économique (ENSAE, Paris; October 20, 1993).

492. “Tests non paramétriques exacts pour des hypothèses d’orthogonalité et de promenades aléatoires”, Institut d’Économie Industrielle, Université des sciences sociales de Toulouse (October 12, 1993).

493. “Exact Tests and Confidence Sets in First-Order Autoregressive Distributed Lag Models”, Tenth Annual Meeting of the Canadian Econometric Study Group (University of Toronto; September 26, 1993; discussant: Dale Poirier, University of Toronto).

494. “Exact Tests and Confidence Sets in First-Order Autoregressive Distributed Lag Models” (with Jan Kiviet), European Meeting of the Econometric Society (Uppsala University, Sweden; August 22-26, 1993). Paper presented by Jan Kiviet.

495. “On the Relationship between Impulse Response Analysis, Innovation Accounting and Granger Causality” (with David Tessier), 1993 Meetings of the American Statistical Association (San Francisco; August 10, 1993).

496. “Exact Nonparametric Orthogonality and Random Walk Tests” (with Bryan Campbell), Institut für Statistik und Ökonometrie, Freie Universität Berlin (June 24, 1993).

497. “Short-Run and Long-Run Causality in Time Series and Econometrics” (with Eric Renault), Institut für Statistik und Ökonometrie, Humboldt-Universität zu Berlin (June 23, 1993).

498. “Exact Nonparametric Orthogonality and Random Walk Tests” (with Bryan Campbell), Faculteit der Economische Wetenschapen en Econometrie and Tinbergen Institute, Universiteit van Amsterdam (June 16, 1993).

499. “Short-Run and Long-Run Causalities in Time Series and Econometrics” (with Eric Renault), Institut de statistique and Centre d’économie mathématique et d’économétrie, Université Libre de Bruxelles (June 3, 1993).

500. “Exact Nonparametric Orthogonality and Random Walk Tests” (with Bryan Campbell), Annual Meeting of the Canadian Economics Association (Carleton University, Ottawa; June 5, 1993; discussant: Victoria Zinde-Walsh, McGill University). Paper presented by Bryan Campbell.

501. “Causalité à court et à long terme en économétrie et en séries chronologiques” (with Eric Renault), Institut National de Statistique et d’Économie Appliquée (INSEA, Rabat, Morocco; May 27, 1993).

502. “La relation entre analyse des réponses aux impulsions, comptabilité des innovations et causalité de Granger” (with David Tessier), Annual Meeting of the Société canadienne de science économique (Université du Québec à Montréal; May 21, 1993; discussant : Steve Ambler, UQAM). Paper presented by David Tessier.

503. “Generalized Predictive Tests and Structural Change Analysis in Econometrics” (with E. Ghysels and A. Hall), Department of Economics, University of Exeter (United Kingdom; April 29, 1993).

504. “Exact Nonparametric Orthogonality and Random Walk Tests” (with B. Campbell), Department of Economics, University of Bristol (United Kingdom; April 28, 1993).

505. “Generalized Predictive Tests and Structural Change Analysis in Econometrics” (with E. Ghysels and A. Hall), Department of Economics, University of Bristol (United Kingdom; April 27, 1993).

506. “Improved Eaton Bounds for Linear Combinations of Bounded Random Variables, with Statistical Applications” (with Marc Hallin), 2nd IMS Symposium on Probability and its Applications (Bloomington, Indiana; March 18-21, 1993). Paper presented by Marc Hallin.

507. “Causality in the Short and the Long Run in Econometrics” (with E. Renault), Econometrics Seminar, University of Maastricht (The Netherlands; February 18, 1993).

508. “Exact Nonparametric Orthogonality and Random Walk Tests” (with B. Campbell), Centre d’Économie Mathématique et d’Économétrie and Institut de Statistique, Université Libre de Bruxelles (February 9, 1993).

509. “Exact Tests for Structural Change in Dynamic Models” (with Jan Kiviet), C.R.D.E./Journal of Econometrics Workshop on Recent Developments in the Econometrics of Structural Change (Université de Montréal; October 3, 1992; discussant: Peter Hackl, Wirtschafts Universität Wien).

510. “Short Run and Long Run Causalities in VAR and Multivariate ARIMA Models” (with Eric Renault), Canadian Econometric Study Group (Ottawa; September 26, 1992; discussant: John Galbraith, McGill University).

511. “Nonparametric Orthogonality and Random Walk Tests” (with B. Campbell), Econometric Society European Meeting 1992 (Bruxelles; August 27, 1992). Paper presented by Bryan Campbell.

512. “Short and Long Run Causalities in VAR and Multivariate ARIMA Models” (with Eric Renault), Econometric Society European Meeting 1992 (Bruxelles; August 24-28, 1992). Paper presented by Eric Renault.

513. “Tests prédictifs généralisés et analyse du changement structurel dans les modèles économétriques”, Institut d’Économie Industrielle, Université des Sciences Sociales de Toulouse (France, June 22, 1992).

514. “Evaluation of Multinomial Choice Probabilities by Bonferroni Constrained Simulation” (with Denis Bolduc), International Conference on “Econometric Inference Using Simulation Techniques”, Erasmus University (Rotterdam, June 5-6, 1992). Paper presented by Denis Bolduc.

515. “Causalités à court et à long terme dans les modèles VAR et ARIMA multivariés” (with Eric Renault), XXIVe Journées de Statistique, Association des Statisticiens Universitaires (Bruxelles; May 18, 1992).
516. “Testing Causality between Vectors in Multivariate ARMA Models” (with H. Boudjellaba and R. Roy), Département d’Économique, Université Laval (Québec; April 23, 1992).
517. “Causality Testing Between Vectors in Multivariate ARMA Models” (with H. Boudjellaba and R. Roy), Department of Economics, University of Pennsylvania (February 28, 1992).
518. “Conditions for Non-Causality Between Two Vectors in Multivariate ARMA Models” (with H. Boudjellaba and R. Roy), Conference on “Structure and Dynamics in Econometrics II” (Rotterdam, The Netherlands; December 4, 1991).
519. “Testing Causality Between Two Vectors in Multivariate ARMA Models” (with H. Boudjellaba and R. Roy), Department of Economics, University of Southern California (Los Angeles; December 5, 1991).
520. “Generalized Predictive Tests and Structural Change Analysis” (with E. Ghysels and A. Hall), Econometric Society European Meeting (Cambridge, U.K.; September 5, 1991).
521. “Simple Exact Bounds for Distributions of Linear Signed Rank Statistics” (with Marc Hallin), Annual Meeting of the Statistical Society of Canada (University of Toronto; June 5, 1991).
522. “Improved Eaton Bounds for Linear Combinations of Bounded Random Variables” (with Marc Hallin), Annual Meeting of the Statistical Society of Canada (University of Toronto; June 5, 1991).
523. “Bornes d’Eaton améliorées”, Vingt-troisièmes Journées de Statistique (Strasbourg, France; May 30, 1991). Presented by Marc Hallin.
524. “Simple Exact Bounds for Distributions of Linear Signed Rank Statistics” (with Marc Hallin), Statistics ’91 Canada, Third Canadian Conference in Applied Statistics (Concordia University; May 25, 1991).
525. “Improved Eaton Bounds for Linear Combinations of Bounded Random Variables” (with Marc Hallin), Statistics ’91 Canada (Concordia University; May 25, 1991).
526. “Invariance, Nonlinear Models and Asymptotic Tests”, Department of Economics, Cornell University (Ithaca, New York; April 16, 1991).
527. “Exact Nonparametric Methods in Econometrics and Time Series”, Department of Economics, McGill University (Montréal; April 12, 1991).
528. “The Influence of Changes in Measurement Units on Hypothesis Testing Procedures”, Department of Economics, Wilfrid Laurier University (Waterloo, Ontario; March 9, 1991).
529. “Invariance, Rescaling, Nonlinear Models and Asymptotic Tests” (with M. Dagenais), Departments of Economics and Statistics, Southern Methodist University (Dallas, Texas; February 22, 1991).
530. “Generalized Predictive Tests and Structural Change in Econometrics” (with E. Ghysels and A. Hall), Shell Econometrics Workshop, Department of Economics, Texas A & M University (College Station, Texas; February 21, 1991).
531. “Testing Causality in Multivariate ARMA Models” (with H. Boudjellaba and R. Roy), Faculty of Actuarial Science and Econometrics, Universiteit van Amsterdam (November 29, 1990).
532. “Tests de causalité dans les modèles ARMA multivariés”, Séminaire Malinvaud (INSEE, Paris; November 26, 1990).
533. “Generalized Predictive Tests in Econometrics” (with E. Ghysels and A. Hall), Montréal Econometrics Workshop (McGill University; October 10, 1990).
534. “Exact Inference Methods for Comparing Two Regressions with Different Variances”, Seventh Annual Meeting of the Canadian Econometrics Study Group (University of Guelph, Ontario; September 22, 1990).
535. “Testing Causality Between Two Vectors in Multivariate ARMA Models” (with H. Boudjellaba and R. Roy), Sixth World Congress of the Econometric Society (Barcelona, Spain, August 28, 1990).
536. “Pitfalls of Rescaling in Regression Models with Box-Cox Transformations” (with Marcel G. Dagenais), 24th Annual Meeting of the Canadian Economics Association (University of Victoria; June 3, 1990); paper presented by M. Dagenais.
537. “Testing Causality between Two Vectors in Multivariate ARMA Models” (with H. Boudjellaba and R. Roy), 24th Annual Meeting of the Canadian Economics Association (University of Victoria; June 4, 1990).

538. “Kimball’s Inequality and Bounds Tests for Comparing Several Regression Under Heteroskedasticity”, Statistics Week Recent Advances in Regression, Centre de recherche en mathématique appliquée, Université de Montréal (May 7, 1990).

539. “Bounds Methods in Econometrics”, Econometrics Seminar, Department of Economics, Princeton University (April 5, 1990).

540. “Bounds Methods in Econometrics”, Department of Economics, University of Alberta (Edmonton, March 15, 1990).

541. “Bounds Methods in Econometrics”, Department of Economics, University of British Columbia (Vancouver, March 16, 1990).

542. “Invariance, Nonlinear Models and Asymptotic Tests”, Econometrics Workshop, Department of Economics, University of Pennsylvania (October 31, 1989).

543. “Generalized Predictive Tests and Structural Change Analysis in Econometrics and Finance” (with E. Ghysels and A. Hall), Canadian Econometrics Study Group (Sixth Annual Workshop, McMaster University, Hamilton; October 13, 1989).

544. “Une amélioration de certaines bornes non-uniformes de type Berry-Essen-Chebyshev avec applications en inférence asymptotique” (with Marc Hallin), 47th session of the International Statistical Institute (Paris; September 6, 1989); paper presented by Marc Hallin.

545. “Testing Causality Between Two Vectors in Multivariate ARMA Models” (with H. Boudjellaba and R. Roy), Annual Meeting of the American Statistical Association (Washington; August 6, 1989); paper presented by H. Boudjellaba.

546. “Generalized Predictive Tests in Econometrics and Finance” (with E. Ghysels and A. Hall), 1989 Far Eastern Meeting of the Econometric Society (Doshisha University, Kyoto, Japan; June 11, 1989).

547. “Optimal Invariant Tests for the Autocorrelation Coefficient in Linear Regressions with Autocorrelated Errors” (with M. L. King), 23rd Annual Meeting of the Canadian Economics Association (Université Laval, Québec; June 3, 1989).

548. “Testing Causality Between Two Vectors in Multivariate ARMA Models” (with H. Boudjellaba and R. Roy), 1989 Annual Meeting of the Statistical Society of Canada (University of Ottawa; June 1, 1989); paper presented by H. Boudjellaba.

549. “Analyse du changement structurel dans les modèles économétriques”, invited lecture at the 29th Annual Meeting of the Société canadienne de science économique (Mont Gabriel, May 25, 1989).

550. “Generalized Predictive Tests in Econometrics and Finance” (with E. Ghysels and A. Hall), International Conference on Economic Structural Change: Analysis and Forecasting (Stockholm, Sweden; May 23, 1989).

551. “Tests non paramétriques d’indépendance entre séries chronologiques” (with Bryan Campbell), 57th Annual Meeting of the Association canadienne-française pour l’avancement des sciences (Université du Québec à Montréal; May 19, 1989); paper given by B. Campbell.

552. “Bounds Methods in Econometrics”, Cowles Foundation for Research in Economics, Yale University (April 26, 1989).

553. “Econometric Treatment of Structural Change”, CNP Conference (Canadian Network on Productivity), University of British Columbia (March 31, 1989).

554. “Bounds Methods in Econometrics”, Econometrics and Statistics Colloquium of the University of Chicago (Graduate School of Business; March 8, 1989).

555. “Optimal Invariant Tests for the Autocorrelation Coefficient in Linear Regressions with Autocorrelated Errors” (with Max King), Montreal Econometrics Workshop (McGill University; November 23, 1988).

556. “Optimal Invariant Tests for the Autocorrelation Coefficient in Linear Regressions with Autocorrelated Errors” (with Max King), 1988 North American Summer Meeting of the Econometric Society (University of Minnesota, Minneapolis; June 24, 1988).

557. “Non-Uniform Bounds for Nonparametric t-Tests”, Montreal Econometrics Workshop (Université du Québec à Montréal; April 15, 1988).

558. “Invariance, Nonlinear Models and Asymptotic Tests” (with M. Dagenais), Department of Economics, Rice University (Houston; March 11, 1988).

559. “Invariance, Nonlinear Models and Asymptotic Tests” (with M. Dagenais), Winter Meetings of the Econometric Society (Chicago; December 30, 1987).

560. “Invariance, Nonlinear Models and Asymptotic Tests” (with M. Dagenais), Canadian Econometric Study Group Conference on Advances in Econometrics and Modelling (Wilfrid Laurier University, Waterloo; September 19, 1987).

561. “Invariance, Nonlinear Models and Asymptotic Tests” (with M. Dagenais), European Meeting of the Econometric Society (Copenhagen; August 24-28, 1987).

562. “Nonlinear Hypotheses, Inequality Restrictions and Non-Nested Hypotheses : Exact Simultaneous Tests in Linear Regressions”, Annual Meeting of the American Statistical Association (San Francisco; August 18, 1987).

563. “Nonlinear Hypotheses, Inequality Restrictions and Non-Nested Hypotheses: Exact Simultaneous Tests in Linear Regressions”, North American Summer Meeting of the Econometric Society (University of California, Berkeley; June 24, 1987).

564. “Nonlinear Hypotheses, Inequality Restrictions and Non-Nested Hypotheses : Exact Simultaneous Tests in Linear Regressions”, Annual Meeting of the Canadian Economics Association (McMaster University, Hamilton, Ontario; June 4, 1987).

565. “Invariance, Nonlinear Models and Asymptotic Tests” (with M. Dagenais), Montréal Interuniversity Econometrics Workshop (Université du Québec à Montréal; April 15, 1987).

566. “Invariance, Nonlinear Models and Asymptotic Tests” (with M. Dagenais), Séminaire Malinvaud (INSEE, Paris; March 1987); paper given by M. Dagenais.

567. “Hypothèses non linéaires, contraintes d’inégalités et hypothèses non emboîtées : tests simultanés exacts pour le modèle de régression linéaire”, Département de sciences économiques, Université du Québec à Montréal (November 7, 1986).

568. “Le financement des exportations au Canada: une évaluation de la S.E.E.” (with D. Racette), Sixth International Congress of the North American Economics and Finance Association (Université de Montréal; July 24, 1986); paper given by D. Racette.

569. “Optimal Invariant Tests for the Autocorrelation Coefficient in Linear Regressions with Autocorrelated Errors” (with Max King), International Conference on Modelling Dynamic Systems (Université de Paris I; June 20, 1986).

570. “Recursive Stability Analysis: Investment, Taxation and Econometric Policy Evaluation”, Meeting on Statistical Analysis and Forecasting of Economic Structural Change, International Institute for Applied Systems Analysis (Akademie der Wissenschaften, East Berlin; June 10, 1986).

571. “Le financement public des exportations au Canada: une évaluation économique de la SEE” (with D. Racette), Annual Meeting of the Société canadienne de science économique (Université de Montréal; May 21, 1986); paper given by D. Racette.

572. “Exact Tests and Confidence Regions in Regression Models with Autocorrelated Errors”, INSEE, Séminaire Malinvaud (May 12, 1986).

573. “Exact Tests and Confidence Regions in Regression Models with Autocorrelated Errors”, London School of Economics (U.K.; March 13, 1986).

574. *“Optimal Invariant Tests and Exact Confidence Intervals for the Auto-correlation Coefficient in Regression Models with AR(1) Errors”, Department of Economics, Queen’s University (Kingston, Ontario; January 28, 1986).

575. “On Estimators of the Disturbance Variance in Econometric Models: Some Small-Sample Results on Bias and the Existence of Moments”, Department of Economics, Queen’s University (Kingston, Ontario; January 20, 1986).

576. “Exact Tests and Confidence Regions in Regression Models with Autocorrelated Errors”, Economic Council of Canada, (Ottawa; January 9, 1986).

577. “Exact Tests and Confidence Regions in Regression Models with Autocorrelated Errors”, Department of Economics, Université Libre de Bruxelles (Belgium; December 10, 1985).

578. “Exact Tests and Confidence Regions in Regression Models with Autocorrelated Errors”, Center for Operations Research and Econometrics, Université Catholique de Louvain (Belgium; December 4, 1985).

579. “Exact Tests and Confidence Regions in Regression Models with Autocorrelated Errors”, Econometric Institute, Rotterdam University (The Netherlands; November 21, 1985).
580. “Exact Tests and Confidence Regions in Regression Models with Autocorrelated Errors”, Faculty of Actuarial Science and Econometrics, Universiteit van Amsterdam (Amsterdam, The Netherlands; November 20, 1985).
581. “Exact Tests and Confidence Regions in Regression Models with Autocorrelated Errors”, Canadian Econometric Study Group (University of Western Ontario, London; September 28, 1985).
582. “L’interchangeabilité en séries chronologiques: quelques résultats exacts sur les autocorrélations et les statistiques portemanteau” (with Roch Roy), international colloquium on “Approches non paramétriques en analyse chronologique”, (Institut des Hautes Études de Belgique, Bruxelles; September 23, 1985); paper given by R. Roy.
583. “Some Robust Exact Results on Sample Autocorrelations and Tests of Randomness”, Econometric Society World Congress (M.I.T., Boston; August 20, 1985).
584. “Exact Tests and Confidence Regions in Regression Models with Autocorrelated Errors”, Econometric Society World Congress (M.I.T., Boston; August 20, 1985).
585. “Linear Wald Methods for Inference on Covariances and Weak Exogeneity Tests”, Symposia on Statistics in honor of Professor V. M. Joshi (University of Western Ontario, London; May 31, 1985).
586. “Exact Tests and Confidence Regions in Regression Models with Autocorrelated Errors”, Department of Economics, New York University (February 6, 1985).
587. “Exact Tests and Confidence Regions in Dynamic Models”, Department of Economics, University of Western Ontario (November 21, 1984).
588. “An Economic Analysis of Export Financing: The Case of Canada”, Atlantic Economic Conference (Montréal; October 6, 1984).
589. “Some Robust Exact Results on Sample Autocorrelations and Tests of Randomness”, Canadian Econometric Study Group (Queen’s University; September 27, 1984).
590. “Some Robust Exact Results on Sample Autocorrelations and Tests of Randomness”, Annual Meeting of the American Statistical Association (Philadelphia: August 16, 1984); paper given by R. Roy.
591. “Durbin-Watson Tests with Missing Observations: Applications and Comparisons”, Annual Meeting of the American Statistical Association (Philadelphia; August 13, 1984).
592. “Quelques résultats robustes sur les autocorrélations échantillonnales et applications à des tests de dépendance”, Annual Meeting of the Société canadienne de science économique (Université Laval, Québec; May 10, 1984).
593. “Unbiasedness of Predictions from Estimated Vector Autoregressions”, Econometric Society Winter Meetings (San Francisco; December 12, 1983).
594. “Recursive Stability Analysis: The Demand for Money during the German Hyperinflation”, Center for Computational Research in Economics and Management Science, Massachusetts Institute of Technology (Boston; June 10, 1983).
595. “Unbiasedness of Predictions from Estimated Vector Autoregressions”, Third International Symposium on Forecasting (Philadelphia; June 5, 1983).
596. “Unbiasedness of Predictions from Estimated Vector Autoregressions”, Annual Meeting of the Canadian Economics Association (Vancouver; June 2, 1983).
597. “Applications de l’analyse récursive de la stabilité: demande de monnaie et critique de Lucas”, Department of Economics, Université de Toulouse I (France; May 3, 1983).
598. “Sur le biais des prévisions obtenues à partir de modèles de séries chronologiques empiriques”, Université Paul-Sabatier (Toulouse, France; April 29, 1983).
599. “Predictive Tests for Structural Change and the St. Louis Equation”, 142nd Annual Meeting of the American Statistical Association (Cincinnati; August 17, 1982).
600. “A Specification Error Theorem for Predictions from Estimated Auto-regressions”, 182nd Annual Meeting of the Institute of Mathematical Statistics (Cincinnati; August 16, 1982).
601. “Investment, Taxation and Econometric Policy Evaluation: Some Evidence on the Lucas Critique”, Third Latin-American Meeting of the Econometric Society (Mexico; July 19, 1982).

602. “Un théorème d’erreur de spécification sur la prédiction à partir de modèles autorégressifs estimés”, 22nd Annual Meeting of the Société canadienne de science économique (Université du Québec à Montréal; May 13, 1982).

603. “Le financement public des exportations au Canada: une évaluation économique” (with A. Raynauld and D. Racette), 22nd Annual Meeting of the Société canadienne de science économique (Université du Québec à Montréal; May 13, 1982); paper given by A. Raynauld.

604. “A Specification Error Theorem for Predictions from Estimated Auto-regressions”, Fourth International Time Series Meeting (Valencia, Spain; June 25, 1981).

605. “Investment, Taxation and Econometric Policy Evaluation: Some Evidence on the Lucas Critique”, Annual Meeting of the Canadian Economics Association (Dalhousie University, Halifax; May 25, 1981).

606. “Tests de Chow contre les changements structurels: réinterprétation et extension”, Annual Meeting of the Société canadienne de science économique (Université de Sherbrooke; May 14, 1981).

607. “Rank Tests for Serial Dependence”, Department of Economics, Queen’s University (April 14, 1981).

608. “Tests non paramétriques contre l’autocorrélation dans les séries chronologiques”, Department of Economics, Université Laval (Québec; March 12, 1981).

609. “Provincial and Federal Sale Taxes: Evidence of the Effects and Prospects for Change” (with F. Vaillancourt), Canadian Tax Foundation Conference on Tax Policy Options in the 1980s (Toronto; March 5, 1981). Presented by F. Vaillancourt.

610. “Tests of Exogeneity”, Fourth World Congress of the Econometric Society, Aix-en-Provence (August 29, 1980).

611. “Tests of Exogeneity”, Annual Meeting of the Canadian Economics Association (Université du Québec à Montréal; June 3, 1980).

612. “Investissement, taxation et évaluation économétrique des politiques: quelques résultats empiriques sur la critique de Lucas”, Annual Meeting of the Société canadienne de science économique (Université Laval, Québec; May 14, 1980).

613. “Methods for Investigating the Stability of Linear Regression Relationships”, Reliability Project Meeting, Center for Computational Research in Economics and Management Science (Massachusetts Institute of Technology, Boston; December 1, 1979).

614. “Rank Tests for Serial Dependence”, International Time Series Meeting, Guernsey (United Kingdom; October 24, 1979).

615. “La demande de monnaie durant l’hyperinflation allemande (1921-23): une analyse de stabilité récursive”, Annual Meeting of the Société canadienne de science économique (Université de Montréal; May 10, 1979).

616. “Rank Tests for Serial Correlation”, 138th Meeting of the American Statistical Association (San Diego, California; August 17, 1978).

617. “Tests for Parameter Stability over Time”, Econometrics and Statistics Colloquium, University of Michigan (March 2, 1978).

618. “Tests for Parameter Stability over Time”, Econometrics and Statistics Colloquium, Concordia University (January 31, 1978).

619. “Tests for Parameter Stability over Time”, Econometrics and Statistics Colloquium, École des Hautes Études Commerciales (Université de Montréal, January 28, 1978).

620. “Tests for Parameter Stability over Time”, Econometrics and Statistics Colloquium, Université Laval (January 27, 1978).

621. “Tests for Parameter Stability over Time”, Econometrics and Statistics Colloquium, University of Chicago (January 17, 1978).

622. “Maximum Likelihood Estimation for a Gaussian Process on the Circle” (with R. Roy), 143rd Meeting of the Institute of Mathematical Statistics, Bowling Green State University (June 12, 1974). Presented by R. Roy.

623. “Résultats sur l’estimation spectrale pour un processus homogène sur le cercle” (with R. Roy), Annual Meeting of the Association canadienne-française pour l’avancement des sciences (ACFAS), Université de Montréal (May 25, 1973).

624. “Estimation pour un processus aléatoire sur le cercle à partir de réalisations complètes et indépendantes” (with R. Roy), Annual Meeting of the Association canadienne-française pour l’avancement des sciences (ACFAS), Ottawa University (October 13, 1972). Presented by R. Roy.

RESEARCH GRANTS

1. Natural Sciences and Engineering Research Council of Canada, Discovery Grant grant on “Statistical methods for singular hypotheses and models with unobserved variables”, 2025-2029 (26000$/year over 5 years).
2. CIRANO and Québec Department of Finance, “Practical and reliable estimation methods for high-dimensional multivariate stochastic volatility models with macroeconomic applications” (#8182), 2023-2024, 29600 $.
3. Social Sciences and Humanities Research Council of Canada, Insight grant on “Causality, identification and missing variables in economics”, April 1, 2021 to March 31, 2026, 350100 $ over 5 years: 2021–2022 (70470 $), 2022-2023 (72270 $), 2023-2024 (69120 $), 2024-2025 (69120 $), 2025-2026 (69120 $). 256348 SSHRC 435-2021-0795. Main investigator. Co-investigators: Bertille Antoine (Simon Fraser University), Lynda Khalaf (Carleton University), Marie-Claude Beaulieu (Université Laval).
4. Social Sciences and Humanities Research Council of Canada, Insight grant on “Simulation-based inference on measures of financial risk” (435-2019-1290), April 1, 2019, to March 31, 2024, 289000 $ over 5 years: 2018-2019 (34845 $), 2019-2020 (11616 $), 2020-2021 (43904 $), 2021-2022 (68201$), 2022-2023 (65217$), 2023-2024 (65217 $). 252384 SSHRC/Carleton 435-2019-1290. Co-investigator with Lynda Khalaf (Carleton University, main investigator) and Marie-Claude Beaulieu (Université Laval).
5. Natural Sciences and Engineering Research Council of Canada, Discovery Grant grant on “Statistical methods for causality analysis and non-regular inference problems” (74194), 2017-2024 (30000$/year over 5 years). 216461 NSERC RGPIN-2017-05136
6. Social Sciences and Humanities Research Council of Canada, Individual Connection Grant for “The 11th World Congress of the Econometric Society”, 2015 (25000 $), held at the Palais des Congrès de Montréal (August 17-21, 2015). Co-investigator with Prosper Dovonon (Concordia University).
7. Social Sciences and Humanities Research Council of Canada, Research grant on “Factor analysis and dynamic models in macroeconomics / Analyse factorielle et modèles dynamiques en macroéconomie” (430-2015-01206), 2015-2017 (59074 $ over 3 years): 2015-2016 (31351 $), 2016-2017 (27723 $). Coinvestigator with Dalibor Stevanovic (Université du Québec à Montréal).
8. Social Sciences and Humanities Research Council of Canada, standard research grant in Economics on “Errors in variables, time-varying parameters, and simulation-based inference: Robust tools for dynamic models and financial analysis” (435-2015-1886), 2015-2020 (180500 $ over 5 years): 2015-2016 (31821 $), 2016-2017 (36944 $), 2017-2018 (37245 $), 2018–2019 (37245 $), 2019-2020 (37245 $). Coinvestigators: Marie-Claude Beaulieu (Université Laval), Lynda Khalaf (Carleton University).
9. Ministerio de Economia y Competitividad (Spain), grant on “Econometric Methods for Non-linear Economies with Persistence and Volatility” (ECO2013-46395). Member of international team lead by Jesus Gonzalo (Universitad Carlos III, Mardrid), 2015 -
10. Fonds québécois de recherche sur la société et la culture, team research grant on “Econometric theory and its application to empirical studies of irregular or unique phenomena in macroeocomics, finance, income distribution and the art market” (2015-SE-179521), 2014-2018 (206400 $, 4 years). Other team members: Russell Davidson (principal investigator), John Galbraith, Douglas Hodgson, Lynda Khalaf, Dalibor Stevanovic, Pascale Valéry, and Victoria Zinde-Walsh.
11. Bank of Canada Fellowship, 2012-2016, 50000$/year. Theme: “Structural and time series econometrics in macroeconomics and finance”.
12. Social Sciences and Humanities Research Council of Canada, standard research grant in Finance on “Non-Linear and Finite Sample Evidence on Mutual Fund Performance” (435-2013-1835), with Marie-Claude Beaulieu (main investigator, Université Laval) and Lynda Khalaf, 2013 - 2018 (349221 $): 2013-2014 (75599 $), 2014-2015 (64090 $), 2015-2016 (77344 $), 2016-2017 (66094 $), 2017-2018 (66094 $).

13. Social Sciences and Humanities Research Council of Canada, Aid to Research Workshops and Conferences in Canada, "International Panel Data Conference", 2011 (10617 $), held at McGill University (Montréal; July 8-9, 2011).
14. Natural Sciences and Engineering Research Council of Canada, reaearch grabt on "Statistical inference with parameter indeterminacies, robustness and causality" (8581 / 2011), 2011-2016 (28000 $/year, for 5 years), Mathematics and Statistics (Committee 1508).
15. Social Sciences and Humanities Research Council of Canada, standard research grant on "Invariance, Identification and Irregular Econometric Problems: Robust Tools for Multivariate Models and Asset Pricing Analysis" with Marie-Claude Beaulieu and Lynda Khalaf (main investigator, Carleton University), 2011-2012 (50000 $), 2012-2013 (23000 $), 2013-2014 (23000 $). Rank: 9 among 158 applications (Economics committee).
16. Bank of Canada Fellowship, 2007-2012, 50000$/year. Theme: "Structural and time series econometrics in macroeconomics and finance".
17. McGill University, 2007-2014, research funds associated with the William Dow Chair in Political Economy, 40000$/year.
18. Fonds québécois de recherche sur la société et la culture, team research grant on "The econometrics of irregular phenomena in macroeconomics, finance and income distribution: theory and applications, 2010-2014 (94246$/year, 4 years). Other team members: Russell Davidson (principal investigator), John Galbraith, Nikolay Gospodinov, Douglas Hodgson, Lynda Khalaf, Victoria Zinde-Walsh. 33 proposals over 94 were financed in this competition.
19. Social Sciences and Humanities Research Council of Canada, standard research grant on "Information flow between Canada and the United States" (Finance Committee). 2010-2012, 67500$. Other team members: Marie-Claude Beaulieu (Université Laval, main investigator), Lynda Khalaf (Carleton University).
20. Social Sciences and Humanities Research Council of Canada, standard research grant on "Identification, exogeneity and instrument selection in macroeconomics and finance", 2009-2012, 85480$ [42000$ (2009-2010), 22990$ (2010-2011), 20490$ (2011-2012)]. My application was ranked number 3 among the 136 submissions of 2008-2009 (Economics Committee).
21. Social Sciences and Humanities Research Council of Canada, standard research grant on "Identification robust inference in multivariate reduced rank regression and factor models", 2008-2011, 76000$ [38000$ (2008-2009), 19000$ (2009-2010), 19000$ (2010-2011)]. Other team members: Marie-Claude Beaulieu (Université Laval), Lynda Khalaf (main investigator, Carleton University).
22. Canadian Network of Centres of Excellence (NCE), program on *Mathematics of Information Technology and Complex Systems* (MITACS). Project leader: "Mathematical and Statistical Methods for Financial Modelling and Risk Management", 2007-2008 (122000$), 2008-2009 (122000$), 2009-2010 (95000 $), 2010-2011 (95000$). Other team members: Marine Carrasco, Jérôme Detemple, René Garcia, Silvia Gonçalves, Lynda Khalaf, Nour Meddahi, Benoît Perron, Eric Renault, Marcel Rindisbacher.
23. Institut de Finance Mathématique de Montréal, individual research grant on "Identification and optimal adaptative statistical inference in finance", 2006-2009 [24150$ (2006-2007), 20700$ (2007-2008), 20700$ (2008-2009)].
24. Social Sciences and Humanities Research Council of Canada, individual research grant on "Identification, structural modeling and time series analysis in macroeconomics and finance", 2006-2009 (124000$).
25. Natural Sciences and Engineering Research Council of Canada, research grant on "Testability, identification and nonparametric statistical inference in regression and time series / Problèmes d'analyse des séries chronologiques et tests d'hypothèses non linéaires", 2006-2009 (30000$/year).
26. Fonds québécois de recherche sur la société et la culture, team research grant on "Energy demand and prices: models and econometric analysis applied to Québec / Demande et prix de l'énergie: modèles et analyse économétrique appliqués au Québec", 2006-2010 (97356$/year). Other team members: Jean-Thomas Bernard, Denis Bolduc, Lynda Khalaf. 29 proposals among 76 recommended were accepted in this competition.
27. Canadian Network of Centres of Excellence (NCE), program on *Mathematics of Information Technology and Complex Systems* (MITACS), managed by the Centre de recherches mathématiques (Montréal), the Fields Institute (Toronto) and the Pacific Institute for the Mathematical Sciences (Vancouver). Project leader: "Mathematical and Statistical Methods for Financial Modelling and Risk Management", 2003-2004 (150000$),

2004-2005 (150000$), 2005-2006 (172000 $), 2006-2007 (184000$). Other team members: Jérôme Detemple, René Garcia, Lynda Khalaf, Nour Meddahi, Benoît Perron, Eric Renault, Marcel Rindisbacher, and Roch Roy.

28. Bank of Canada, "Estimation of optimization-based inflation dynamics models using identification-robust methods" (with Lynda Khalaf and Maral Kichian), 2005-2006 (15000$).
29. Bank of Canada, "Inflation and financial markets: an analysis of causal links /Inflation et marchés financiers: une analyse des liens causaux" (with David Tessier), 2004-2005 (15000$).
30. Social Sciences and Humanities Research Council of Canada, standard research grant on "Financial Market Integration: Testing Financial and Political Models with Finite Sample Methods" [with Marie-Claude Beaulieu (main investigator) and Lynda Khalaf, 2005-2008 (70000$).
31. Institut de Finance Mathématique de Montréal, "Risk management in the presence of non-Gaussian errors / Gestion de risque en présence d'erreurs non gaussiennes", in team grant on financial econometrics and statistics, 2004-2007 (32000$/year). Other team members: Marie-Claude Beaulieu, Michel Gendron, Christian Genest, Lynda Khalaf.
32. Institut de Finance Mathématique de Montréal, "Statistical analysis for stable distributions in finance", 2003-2006 (20000$/year).
33. Fonds québécois de recherche sur la société et la culture, team research grant on "Inférence sur base de simulations en finance de marché", 2003-2006 (119700$). Other team members: Marie-Claude Beaulieu, Lynda Khalaf.
34. Fonds québécois de recherche sur la nature et les technologies (Government of Québec), team research grant on "Time series modeling with applications in finance and macroeconomics / Modélisation de séries chronologiques et application en finance et en macroéconomie", 2003-2006 (40000$/year plus 37000$ for equipment). Other team members: Roch Roy, Pierre Duchesne, Silvia Gonçalves.
35. Social Sciences and Humanities Research Council of Canada, standard research grant on "Finite-sample inference, time series analysis, and heavy-tailed distributions in econometrics and finance", 2003-2006 (127846$). My application was ranked number 3 among the 115 submissions of 2002-2003.
36. Social Sciences and Humanities Research Council of Canada, research grant for organizing a conference on "Simulation Based and Finite Sample Inference in Finance" (Château Frontenac, Québec City) May 1-3, 2003 (10000$). Conference organized jointly with Craig MacKinlay (Wharton School, University of Pennsylvania), Marie-Claude Beaulieu and Lynda Khalaf (Université Laval). Sponsored by the *Institut de finance mathématique de Montréal* (IFM2), MITACS, CIRANO and CIREQ.
37. Natural Sciences and Engineering Research Council of Canada, research grant on "Problems in time series analysis and nonlinear hypothesis testing" ("Problèmes d'analyse des séries chronologiques et tests d'hypothèses non linéaires"), 2002-2006 (34000$/year).
38. Natural Sciences and Engineering Research Council of Canada student fellowships: Ghyslaine Geoffrion (2003), Jean-François Kagy (2004).
39. Social Sciences and Humanities Research Council of Canada, research grant on "Econometric methods for analyzing non-Gaussian Capital Asset Pricing Models and other regression-based financial models" (with Marie-Claude Beaulieu and Lynda Khalaf), 2002-2005 (76580$).
40. Canada Foundation for Innovation / Fondation canadienne pour l'innovation, "Equipment for computer-intensive research in econometrics and finance" in association a Canada Research Chair (Econometrics), 2001 (131329$). Amount matched by the Government of Québec (131329$).
41. Social Sciences and Humanities Research Council of Canada, research grant for organizing a conference on "Resampling Methods in Econometrics", Centre de recherche et développement en économique, Université de Montréal, 2001 (10000$).
42. Alexander von Humboldt Foundation (Germany), Transcoop grant on "Inference for parameters of stable Paretian distributions with applications in finance", with Jeong-Ryeol Kim (Deutsche Bundesbank), 2000-2002 (60000DM).
43. Fonds FCAR pour la formation de chercheurs et l'aide à la recherche (Government of Québec), "Computers for numerically intensive computing in econometrics", 2000-2001 (50000$).
44. Canadian Network of Centres of Excellence (NCE), program on *Mathematics of Information Technology and Complex Systems* (MITACS), managed by the Centre de recherches mathématiques (Montréal), the Fields

Institute (Toronto) and the Pacific Institute for the Mathematical Sciences (Vancouver). Project leader: "Simulation, Estimation and Inference in Financial Models for Risk Management and Derivative Pricing", 1998-2000 (206000$), 2000-2001 (130000$), 2001-2002 (150000$), 2002-2003 (112500$). Other team members: Jérôme Detemple, René Garcia, Christian Gouriéroux, Nour Meddahi, Benoît Perron, Eric Renault and Roch Roy.

45. Social Sciences and Humanities Research Council of Canada, research grant on "Problems in Time Series Analysis and Nonlinear Econometrics", 2000-2003 (67 000$). My application was ranked number 2 among the 79 accepted submissions of 1999-2000.
46. Fonds FCAR pour la formation de chercheurs et l'aide à la recherche (Government of Québec), Main investigator for a Team research grant on "Problems in the Econometrics of Time Series in Macroeconomics and Finance" (with Bryan Campbell, Marcel Dagenais, Nour Meddahi, Roch Roy and Pierre Perron), 1999-2002 (197000$).
47. Fonds FCAR pour la formation de chercheurs et l'aide à la recherche (Government of Québec) Research Center Grant ("Programme Centres de recherche") for the *Centre de recherche et développement en économique*, 1999-2002 (450 000$).
48. Canada Council for the Arts, Killam Fellowship for doing research on "Monte Carlo Tests in Econometrics", 1998-2000 (76000$/year).
49. Natural Sciences and Engineering Research Council of Canada, equipment grant (computer hardware and software) for "Numerically-intensive econometric and statistical research" (with Pierre Perron), 1997-98 (12 079$).
50. Natural Sciences and Engineering Research Council of Canada, research grant on "Distribution-free Methods, Invariance and Time Series Analysis", 1997-2001 (54 000$).
51. Social Sciences and Humanities Research Council of Canada, research grant on "Simulation-Based Finite and Large Sample Inference in Econometrics with Applications to Time Series and Structural Models", 1997-2000 (75 000$). My application was ranked number 1 among the 118 submissions of 1996-1997.
52. Fonds FCAR pour la formation de chercheurs et l'aide à la recherche (Government of Québec), Main investigator for a Team research grant on "Problems in Econometrics: Structural Change, Time Series and Nonstandard Distributional Problems" (with Marcel Dagenais, Eric Ghysels, Pierre Perron, Serena Ng, Marc Hallin, and Eric Renault), 1996-1999 (188 265$).
53. Natural Sciences and Engineering Research Council of Canada, equipment grant for "Computer equipment for numerically intensive econometric research" (with Eric Ghysels and Pierre Perron), 1995-96 (23 317$).
54. Social Sciences and Humanities Research Council of Canada, research grant on "Problèmes d'économétrie: méthodes exactes paramétriques et non-paramétriques, causalité et simulation", 1994-1997 (30 000$).
55. Natural Sciences and Engineering Research Council of Canada, research grant on "Distribution-Free Methods for Time Series, Multivariate ARMA Models and Causality", 1992-1997 (57 500$).
56. Fonds FCAR pour la formation de chercheurs et l'aide à la recherche (Government of Québec), Research Center Grant ("Programme Centres de recherche") for the *Centre de recherche et développement en économique*, 1993-1996 (700 000$).
57. Social Sciences and Humanities Research Council of Canada, research grant on "Problems in Econometrics: Finite-Sample Methods, Nonparametric Techniques and Inference in Nonlinear Models", 1991-1994 (60 000$).
58. Canadian International Development Agency (CIDA), "Programme d'analyses et de recherches économiques appliquées au développement international" (designated as Center of Excellence in International Development), research projects on: a) "Econometric Analysis of Structural Change and Developing Countries" (with E. Ghysels), 1991-1993 (28 720 $); b) "Simulation and Computable General Equilibrium Models: Measures of Uncertainty and Statistical Inference with Applications to Developing Countries" (with E. Ghysels) 1991-1993 (27 010$).
59. Fonds FCAR pour la formation de chercheurs et l'aide à la recherche (Government of Québec), Research Center Grant ("Programme Centres de recherche") for the *Centre de recherche et développement en économique*, 1990-1993 (450 000$).
60. Fonds FCAR pour l'aide et le soutien à la recherche (Government of Québec), Main investigator for a Team research grant on "Time Series Methods in Econometrics with Macroeconomic Applications" (with Eric Ghysels, Alastair Hall, Marc Hallin, Pierre Perron, and Victoria Zinde-Walsh), 1990-1993 (266 000$).

61. Government of Québec (Ministère des relations internationales) and Government of France (Ministère des Affaires étrangères), cooperation project on the “Analysis of Structural Change and Economic Forecasting” (with Marcel G. Dagenais, Eric Ghysels, Christian Gouriéroux, Alain Monfort and Alain Trognon), 1990-1992 (approx. 24 000$).
62. Natural Sciences and Engineering Research Council of Canada, research grant on “Nonparametric Methods, Invariance and Nonlinear Models”, 1989-1992 (38 940$).
63. Social Sciences and Humanities Research Council of Canada, research grant on “Analysis of Structural Change in Econometric Models” (with Pierre Perron), 1989-1991 (26 460$ and 23 235$).
64. Government of Québec (Ministère des relations internationales) and Communauté française de Belgique, cooperation project between Québec and Belgium on “Modelling of Time Series with Applications to Economics and Environmental Problems” (with Marc Hallin, Guy Mélard and Roch Roy), 1989-1990 (approx. 24 000$).
65. Fonds FCAR pour l’aide et le soutien à la recherche (Government of Québec), Main investigator for a Team research grant on “Time Series Methods in Econometrics with Macroeconomic Applications” (with Eric Ghysels and Pierre Perron), 1987-1990 (88 806$).
66. Natural Sciences and Engineering Research Council of Canada, research grant on “Time Series Analysis: Finite-Sample Methods, Autocorrelation Tests and Predictograms”, 1987-1990 (31 320$).
67. Social Sciences and Humanities Research Council of Canada, research grant on “Exact and Robust Methods in Econometrics” (with Pierre Perron), 1987-1989 (37 020$).
68. Natural Sciences and Engineering Research Council of Canada, research grant on “Time Series Analysis: Nonparametric Methods, Prediction and Model Stability”, 1983-1986 (19 365$).
69. Social Sciences and Humanities Research Council of Canada, research grant on “The Control of Monetary Aggregates in Canada: Choice of Aggregates and Comparison of Policy Instruments” (with Robert Lafrance and Daniel Racette), 1983-1985 (44 683$).
70. Royal Commission on the Economic Union and Development Prospects per Canada, research grant to realize a survey on “Monetary Control in Canada”, 1983-1984 (5 000$).
71. Social Sciences and Humanities Research Council of Canada, research grant on “Retail Sale Taxes in Canada: Incidence and Effects on Economic Activity” (with François Vaillancourt), 1983 (24 459$).
72. Government of Québec (Fonds FCAC pour l’aide et le soutien à la recherche). Research grants on various topics in time series analysis with macroeconomic applications (with Leonard Dudley, Daniel Racette and Jacques Raynauld), 1982-1983 (18 000$), 1983-1984 (24 689$), 1984-1985 (23 638$), 1985-1986 (26 691$), 1986-1987 (26 600$).
73. Economic Council of Canada, research grant on “Public Aid to Export Financing in Canada” (with André Raynauld and Daniel Racette), 1981 (25 000$).
74. Social Sciences and Humanities Research Council of Canada, research grant on “Methods for the Analysis of Temporal Stability and Exogeneity in Econometric Models”, 1980-1981 (9 985$).
75. Ministry of Education of Québec (Direction générale de l’enseignement supérieur, Programme de formation des chercheurs et d’action concertée (FCAC), research grants on “Time Series Techniques Applied to Economic Series”, (with Leonard Dudley and Claude Montmarquette) 1979-1980 (16 000$), 1980-1981 (23 000$) and 1981-1982 (18 000$).
76. Université de Montréal (internal funds), research grant on “Tests of Parameter Stability in Economic Models”, 1979-1980 (5000$).

OTHER ACTIVITIES

Refereeing for Journals and Publishers

Academic Press; Annales d’Économie et de Statistique; Annals of Statistics; Annals of the Institute of Statistical Mathematics; Canadian Journal of Economics; Canadian Journal of Statistics; Canadian Public Policy/Analyse de Politiques; Econometrica; Econometric Reviews; Econometric Theory; Economics Letters; Empirical Economics; Journal of Applied Econometrics; Journal of Business and Economic Statistics;

Journal of Economic Dynamics and Control; Journal of Econometrics; Journal of Forecasting; Journal of Monetary Economics; Journal of Applied Econometrics; Journal of Political Economy; Journal of Statistical Planning and Inference; Journal of the American Statistical Association; L'Actualité Économique; Mathematical Reviews; North-Holland; Psychometrika; Review of Economic Studies; Statistics and Probability Letters; The Econometrics Journal; Transportation Research.

External Examining

- Queen's University (Ph.D. Thesis, 1981; Michael McAleer).
- Université de Toulouse (Thèse de Doctorat d'État, 1983).
- Queen's University (Evaluation of a candidate to a position of Full Professor).
- McMaster University (Evaluation of a candidate for tenure and promotion to Associate Professor).
- University of Western Ontario (Evaluation of a candidate for tenure and promotion to Associate Professor, 1992).
- Université Laval (Ph.D. Thesis, 1992; Mustapha Kaci).
- Member of Jury for Doctoral Qualifying Examination, Doctoral Fellowship Program, Intercollegiate Center for Management Science (Brussels; June 17, 1993).
- Monash University (Ph.D. Thesis, 1994; Tan Swee Liang).
- University of Western Ontario (Evaluation of a candidate for promotion to Full Professor, 1994).
- University of Guelph (Evaluation of a candidate for promotion to Full Professor, 1995).
- Technische Universität Dresden (Ph.D. Thesis in Economics; Falk Kalus, 2001).
- Institut national de la recherche scientifique - Eau (Ph.D. Thesis, 2002) – Jean-Cléophas Ondo: Étude comparative de tests de stationnarité.
- Département de mathématiques et de statistique, Université de Montréal (Ph.D. Thesis, 2002) – Chafik Bouhaddioui: Tests d'indépendance de deux séries multivariées autorégressives d'ordre infini.
- Département de mathématiques et de statistique, Université de Montréal (Ph.D. Thesis, May 2009) – Eugen Ursu: Contributions dans l'analyse des modèles vectoriels de séries chronologiques saisonnières et périodiques.
- Département de sciences économiques, Université de Montréal, August 2009: evaluation of a candidate for tenure and promotion to Associate Professor (Marc Henry).
- Département de sciences économiques, Université de Montréal (Ph.D. Thesis, September 2009) – Sébastien Blais: Une méthode d'inférence bayésienne pour les modèles espace-état affines faiblement identifiés appliquée à une stratégie d'arbitrage statistique de la dynamique de la structure à terme des taux d'intérêt.
- Leeds School of Business, University of Colorado: Evaluation of a candidate for tenure (November 2010).
- Department of Statistical and Actuarial Sciences, Western University, London, Ontario – Nagham Muslim Mohammad: Censored Time Series Analysis (October 23, 2014).
- Université de Genève, Département des sciences économiques et sociales (Ph.D. Thesis, December 2014) –Thierno Balde: Dicrete Choice Pseudo Panel Data Models
- University of Indiana, Department of Economics (Evaluation of a candidate for promotion to Full Professor, 2015).
- University of Amsterdam, Faculty of Economics and Business (Ph.D. Thesis, May 2015) – Milan Pleus: Implementations of tests on the exogeneity of selected variables and their performance in practice (Amsterdam; May 29, 2015).
- Universitat Pompeu Frabra Barcelona (Evaluation of a candidate for tenure, 2017).

Refereeing of Research Projects

- Social Sciences and Humanities Research Council of Canada, 1981 -
- National Science Foundation, 1982 -
- Natural Sciences and Engineering Research Council of Canada, 1987 -
- Austrian Science Fund, Wittgenstein Award (2004).
- Hong Kong Research Grants Council, 2008 -
- MITACS Acceleration, 2017 -

Participation in university commitees

McGill University (2007 -)

- Arts Faculty Prizes and Awards Committee, 2012 -
- Search committee (faculty hirings), Department of Economics, 2007 - 2015
- Promotions, tenures and renewals committee, Department of Economics, 2007 -
- Adviser to undergraduate Honours students, Department of Economics, 2009 -
- Statutory selection committee (promotions), university-wide, 2010-2011.
- Pro-Dean, Doctoral Defence of Heike Neumann, "What's in a Grade? A Mixed Investigation of Teacher Assessment of Grammatical Ability in L2 Academic Writing", Department of Integrated Studies in Education, Faculty of Education, February 3, 2011.
- Pro-Dean, Doctoral Defence of Mohamad Elmasri, "On Decomposable Random Graphs and Link Prediction Models", Department of Mathematica and Statistics, Faculty of Science, August 10, 2017.
- Pro-Dean, Doctoral Defence of Nathan Joseph Ince, "An empire within an Empire: The Upper Canadian Indian Department, 1796-1845", Department of History and Classical Studies, Faculty of Arts, March 2, 2022.
- Pro-Dean, Doctoral Defence of Shuo Mila Sun: "Causal Quantile Treatment Effects at High and Extreme Quantile Levels", Department of Epidemiology, Biostatistics and Occupational Health, School of Population and Global Health, Faculty of Medicine, September 21, 2022.
- Internal examiner: Doctoral Defence of Yongxu Yao, "Essays on Macroeoconomic Forecasting", Department of Economics, McGill University, July 22, 2024. Thesis directed by Silvia Gonçalves.
- Pro-Dean, Doctoral Defence of Renaud Alie: "Tractability and Scalability in Multitype Gaussian Cox Process Models: Cox Process Models", Department of Mathematics and Statistics, Faculty of Science, October 18, 2024. Thesis Committee: David A. Stephens (Supervisor), Rustum Choksi, Christian Genest, Russell Steele, Lijun Sun (Department of Civil Engineering), Dani Gamerman (external examiner, Universidade Federal do Rio de Janeiro).

COURSES GIVEN

- Econometrics II (Undergraduate, B.Sc. III, ECN 3150, Université de Montréal)
- Public finance (Graduate, ECN 6800, Université de Montréal)
- Time series and macroeconometrics (Graduate, ECN 6280Z, ECN 6238, Université de Montréal)
- Mathematics for economists (Undergraduate, B.Sc. I, Université de Montréal)
- Special topics in macroeconomics (Undergraduate, B.Sc. III, ECN 3900, Université de Montréal)
- Seminar in macroeconomics and econometrics (Graduate, ECN 6910, Université de Montréal)
- Seminar in public economics (Graduate, ECN 6850, Université de Montréal)
- Advanced macroeconomics (Graduate, ECN 6040, Université de Montréal)
- Business cycles and forecasting (Undergraduate, B.Sc.III, ECN 3050, Université de Montréal)

- Advanced econometrics (Graduate, ECN 7223C, Université de Montréal)
- Econometrics, for Honours undergraduate students (ECON 467D2, McGill University)
- Special topics in econometrics, for Ph.D. students (ECON 706, McGill University)
- Financial econometrics, for Ph.D. students (ECON 763, McGill University)

THESES AND RESEARCH REPORTS DIRECTED, STUDENTS SUPERVISED

Ph.D. dissertations and post-doctoral students

1. Boudjellaba, Hafida: "Tests de causalité dans les modèles autorégressifs moyenne mobile multivariés", Ph.D. Dissertation (Operations Research, Université de Montréal, co-directed with Roch Roy), June 1988. Current position: Professor, Department of Mathematics and Statistics, Laurentian University, Sudbury, Ontario.
2. Campbell, Bryan: "Nonparametric Tests of Independence with Econometric Applications", Ph.D. Dissertation (Economics, Université de Montréal, Université de Montréal), March 1990. Current position: Associate Professor, Department of Economics, Concordia University, Montréal.
3. Nsiri, Saïd: Post-doctoral student from Université de Montréal (Statistics, Université de Montréal), 1992-93. Research on causality in time series. Current position: Professor of Statistics, Institut National de Statistique et d'Economie Appliquée, Rabat, Morocco.
4. Abdelkhalek, Touhami: "Inférence statistique pour modèles de simulation et modèles calculables d'équilibre général: théorie et applications à un modèle de l'économie marocaine", Ph.D. Dissertation (Economics, Université de Montréal), November 1994. Associate Professor, Department of Economics, Concordia University, Montréal. Current position: Associate Professor, Department of Economics, Concordia University, Montréal.
5. Tessier, David: "Essais sur l'analyse de la causalité dans les modèles ARMA multivariés", Ph.D. Dissertation (Economics, Université de Montréal), November 1995. Current position: Senior Analyst, Applied Monetary Studies Division, Monetary and Financial Analysis Department. Bank of Canada, Ottawa, Canada.
6. Torrès, Olivier: "Trois essais sur les méthodes d'union-intersection et l'économétrie des modèles dynamiques", Ph.D. Dissertation (Economics, Université de Montréal), co-directed with Eric Ghysels, January 1996. Current position: Maître de conférences en mathématiques appliquées, Université Lille 3 Charles-de-Gaulle, UFR de mathématiques, sciences économiques et sociales, France.
7. Neifar, Malika: "Méthodes d'inférence exactes pour des modèles de régression avec erreurs autocorrélées et applications macroéconomiques", Ph.D. Dissertation (Economics, Université de Montréal), March 1996. Current position: Assistant Professor of Economics, Université de Sousse, Tunisia.
8. Jasiak, Joanna: "Three Essays on Econometrics of Latent Variables", Ph.D. Dissertation (Economics, Université de Montréal), co-directed with Eric Ghysels, May 1996. Current position: Associate Professor, Department of Economics, York University, Toronto.
9. Khalaf, Lynda: "Simulation-Based Finite and Large Sample Inference Methods in Seemingly Unrelated Regressions and Simultaneous Equations", Ph.D. Dissertation (Economics, Université de Montréal), November 1996. Current position: Associate Professor of Economics, Université Laval, and Holder of the Canada Research in Economics in Environmental and Financial Econometric Analysis.
10. Gardiol, Lucien: Post-doctoral student in econometrics from the Université de Lausanne (Département d'économétrie et d'économie politique), 1996-97. Research on simulation-based tests of normality in econometrics. Current position: Research Economist, Competition Bureau, Bern, and Institut d'Économie et Management de la Santé, Université de Lausanne, Switzerland.
11. Sarlan, Haldun: "Three Essays on the Analysis of Economic Fluctuations", Ph.D. Dissertation (Economics, Université de Montréal), July 1997.
12. Kouassi, Eugène: Post-doctoral student from the Université de Montpellier (Econometrics), 1996-97. Research on time series (causality).
13. Dakhlia, Sami: Post-doctoral Fellow the University of Minnesota (Economics, 1998), 1998-1999. Research on computable general equilibrium models.

14. Farhat, Abdeljelil: "Les tests basés sur des simulations: théorie et applications aux modèles de régression linéaires et aux séries chronologiques", Thèse de doctorat (Quantitative methods, Institut Supérieur de Gestion, Université de Tunis III), October 1998. Current position: Maître de conférence en statistique (Associate Professor of Statistics), Faculté des sciences économiques et gestion de Mahdia, Université de Monastir, Tunisia.

15. Taamouti, Mohamed: "Inference techniques in structural models with macroeconomic applications / Techniques d'inférence exacte dans les modèles structurels avec applications macroéconomiques", Ph.D. Thesis (Economics, Université de Montréal), September 2001. Current position: Professor of Economics, Institut National de Statistique et d'Economie Appliquée, Rabat, Morocco.

16. Luger, Richard: "Asymmetries in economic and financial relationships", Ph.D. Dissertation (Economics, Université de Montréal), co-directed with René Garcia, July 2001. Positions: Assistant Professor of Economics, Emory University, Atlanta (2004-2010); Associate Professor, Department of Economics, Andrew Young School of Policy Studies, Georgia State University, Atlanta (2010 -).

17. Bouhaddioui, Chafik: Post-doctoral fellow from the Department of Mathematics and Statistics (Université de Montréal, 2001). Research on "Tests for cross-autocorrelation and causality in weak VARMA models", 2003-2006. Current position (since 2006): Assistant Professor, Department of Statistics, United Arab Emirates University.

18. Iglesias, Emma: Post-doctoral student (Ph.D. Economics, University of Wales, U.K.), 2003-2004. Research on finite-sample and optimal inference in possibly nonstationary volatility models with gaussian and heavy-tailed disturbances. Current position (since 2009): Reader (Associate Professor), Department of Economics, University of Essex, U.K.

19. Pelletier, Denis: "Problems in Time Series and Financial Econometrics: Linear Methods for VARMA Modelling, Multivariate Volatility Analysis, Causality and Value-at-Risk", Ph.D. Dissertation (Economics, Université de Montréal), June 2004. Current position: Associate Professor, Department of Economics, North Carolina State University, Raleigh.

20. Valéry, Pascale: "Simulation-based Inference and Nonlinear Canonical Analysis in Financial Econometrics", Ph.D. Dissertation (Economics, Université de Montréal), April 2005. Co-directed with Christian Gouriéroux. Current position: Assistant Professor of Finance, HEC Montréal.

21. Coudin, Élise: "Finite-sample distribution-free inference in regression and structural models under heteroskedasticity of unknown form" Ph.D. Dissertation (Economics), Université de Montréal and École des Hautes Études en Sciences sociales (EHESS, Paris, co-direction avec Thierry Magnac), June 2007. Current position: Administrator, Institut National de la Statistique et des Études Économiques (INSÉE, Paris, France), 2004 - ; Director of studies, École Nationale de la Statistique et de l'Administration Économique (ENSAE), 2010 - .

22. Taamouti, Abderrahim: "Econometric problems in macroeconomicsd and finance: causality measures, volatility asymmetry and financial risk", Ph.D. Thesis (Économie, Université de Montréal), September 2007. Positions: Departamento de Economia, Universidad Carlos III de Madrid (Spain), Assistant Professor (2007-2013), Associate Professor (2013-2014). Current position: Reader in Economics, Durham University Business School (U.K.), 2014 -

23. Tarek Jouini: "Exact simulation-based inference and estimation methods in VAR and VARMA models with macroeconomic applications / Inférence exacte simulée et techniques d'estimation dans les modèles VAR et VARMA avec applications macroéconomiques", Ph.D. Thesis (Economics), Université de Montréal, March 2008. Assistant Professor, Department of Economics, University of Windsor, July 2006 -

24. Treyens, Pierre-Éric: Post-doctoral student, McGill University and Université de Montréal [Ph.D., 2007, GREQAM, Université de la Méditerranée, Marseille, France]: "Bootstrapping and higher-order moments", 2007-2008. Co-supervised with Russell Davidson.

25. Mame Astou Diouf: "Statistical analysis of poverty and inequalities", Ph.D. Thesis (Economics), Université de Montréal, June 2008. Fellowship from the Fonds québécois de recherche sur la société et la culture. Economist, International Monetary Fund, Washington. This dissertation has received the 2009 prize (10000$) for the best Ph.D. dissertation in Economics from the Institut de recherche en économie contemporaine (IREC).

26. Doko Tchatoka, Firmin: "Exogeneity, weak identification and instrument selection", Ph.D. Thesis (Economics), Université de Montréal, February 2010. Fellowship from the Fonds québécois de la echerche sur la

société et la culture (2008-2009). Current position: postdoctoral fellow, Department of Economics, University of Tasmania, Australia (since 2010).

27. Scheufele, Rolf: "Empirical determinants of inflation", Ph.D. Thesis (Economics), Institut für Wirtschaftsforschung Halle and Freien Universität Berlin (Germany), co-supervisor, May 2011. Current position: researcher, Schweizerische Nationalbank (Swiss National Bank), Bern/Zürich, Switzerland.
28. Bouezmarni, Taoufik: Postdoctoral Fellow [Ph.D. Statistics, Université Catholique de Louvain, 2004], McGill University, 2009-2010 – Lorenz curves and volatility decompositions in econometrics. Current position: Assistant Professor, Département de mathématiques, Université de Sherbrooke (2010-2011).
29. Stevanovic, Dalibor: "Factor models, VARMA processes and parameter instability with applications in macroeconomics", Ph.D. Thesis (Economics), Université de Montréal, June 2011. Co-supervised with Jean Boivin (Bank of Canada). Fellowship from the Social Sciences and Humanities Research Council of Canada (2006-2009). Post-doctoral student, Department of Economics, European University Institute, Florence, Italy, 2011-2012. Current position: associate professor of Economics, Université du Québec à Montréal (since 2015).
30. Huang, Wanling: postdoctoral student [Ph.D. Economics, Concordia University, 2010], McGill University. Goodness-of-fit tests for copula models (2010-2012). Current position: Assistant Professor, Department of Economics & Finance, College of Business Administration, The University of Texas - Pan American, Edinburg, Texas (since 2012).
31. Zhang, Hui Jun: "Essays on causality and volatility in econometrics with financial applications", Ph.D. thesis (Economics, McGill University), May 2013. Codirection with John Galbraith. Fellowships from McGill-CIREQ (2006-2009, 20000$), the Social Sciences and Humanities Research Council of Canada (2009-2010, 20000$) and Fonds québécois de la recherche sur la société et la culture (2010-2011, 20000$). Current position: postdoctoral Fellow, Department of Economics, University of Cambridge (U.K.).
32. Liang, Xin: "Essays on necessary and sufficient conditions for global and local identification in linear and nonlinear models", Ph.D. thesis (Economics, McGill University), April 2015. Fellowship from the Social Sciences and Humanities Research Council of Canada (2008-2011, 35000$/year). Thesis defended on April 13, 2015. Current position: Manager for credit risk Model Validation, Toronto Dominion Bank, Toronto (2016 -). Previously: Senior Analyst at BMO Financial Group, Toronto (2014 - 2016).
33. Tuvaandorj, Purevdorj: "Essays on weak identification, model selection and hypothesis testing in econometrics", Ph.D. thesis (Economics, McGill University), August 2015. Fellowship from Open Society Foundation (2011-2012). Thesis defended on August 11, 2015. Researcher (2015 - 2020), École nationale de la statistique et de l'analyse de l'information (ENSAI), Centre de recherche en économie et statistique (CREST), Campus de Ker Lann, France . Current position (since 2020): Assistant Professor, Department of Economics, York University (Toronto, Ontario).
34. Kang, Byunguk: "Essays on finite-sample inference in econometrics: dynamic structural models, measurement error models and reverse regression", Ph.D. thesis (Economics, McGill University), August 2015. Thesis defended on August 24, 2015. Current position: Associate Research Fellow, Korea Energy Economic Institute, Ulsan, Korea (2015 -)
35. Mao Takongmo, Charles Olivier: postdoctoral student [Ph.D. Economics, Université du Québec à Montréal, 2014], McGill University. Research in macroeconometrics: filtering and the econometric analysis of dynamic general equilibrium models. 2014-2016. Positions: Assistant Professor, Department of Economics, University of Ottawa (2016-2019); Department of Economics, Western University (2019 -).
36. Jian, Bixi, "Essays in risk modelling, asset pricing and network measurement in finance", Ph.D. thesis (Economics, McGill University), August 2017. Thesis defended on August 17, 2017. Degree received on June 4, 2018. Current position: Economist, Canadian Inperial Bank of Commerce, Toronto (since May 2017).
37. Nguyen, Vinh: "Three essays in econometrics: missing variables, endogeneity parameters, and saddlepoint approximation to bootstrapping", Ph.D. thesis (Economics, McGill University), August 2020. Thesis defended on August 11, 2020. Cosupervisor: Russell Davidson. Current position (since 2020): Associate, Senior Compliance Officer, JPMorgan Chase & Co, New York.
38. Ahsan, Nazmul: "Statistical inference for stochastic volatility models", Ph.D. thesis (Economics, McGill University), September 2020. Thesis defended on November 3, 2020. Cosupervisor: John Galbraith. Current position (since 2019): Resarch professional: CIRANO, Montréal (since 2022). Previous position (since 2019-2021): Assistant Professor, Financial Economics, Concordia University (Montréal).

39. He, Tianyu: "Three essays on inference on poverty and inequality metrics", Ph.D. thesis (Economics, McGill University), June 2021. Thesis defended on June 22, 2021. Assistant Professor, Economics, Tianjin University, China.
40. Doukali, Mohamed (Ph.D., Université de Montréal, 2016), postdoctoral student (Economics, McGill University). Causality, errors-in-variables, and IV methods in econometrics (2019-2022). Lecturer in Economics, School of Economics, University of East Anglia, U.K. (2022 -).
41. Takano, Masaya: "Essays on nonparametric and high-dimensional econometrics", Ph.D. thesis (Economics, McGill University), December 2022. Thesis defended on February 22, 2023. Research Fellow, Econometrics & Business Statistics, Monash University, Australia.
42. Cai, Wenjing: "Essays in financial econometrics: nearest correlation matrices, portfolio construction, and CAPM with stochastic volatility", July 2024. Thesis defended on July 2, 2024. Current position (since 2024): Research analyst at the Canadian Imperial Bank of Commerce.

Master's thesis and research reports

1. Beauregard, Christian: "L'impact des politiques fédérales de dépréciation accélérée sur l'investissement manufacturier au Québec", M.Sc. Research Report (Economics, Université de Montréal), February 1980.
2. Larocque, Marie-Josée: "Le rôle des loteries dans les finances publiques", M.Sc. Research Report (Economics, Un. de Montréal), May 1980.
3. Nyahoho, Kodjo Emmanuel: "Le traitement fiscal de l'industrie minière au Canada", M.Sc. Research Report (Economics, Un. de Montréal), May 1980.
4. Mahseredjian, Sophie: "L'analyse récursive de la stabilité des modèles linéaires: étude comparative de différents tests", Master's Thesis (Statistics, Un. de Montréal), July 1980.
5. Ouellet, Lorraine: "Tests de neutralité de la production par rapport à la politique monétaire au Canada", M.Sc. Research Report (Economics, Un. de Montréal), August 1980.
6. Dubeau, Daniel: "Taxation des revenus du capital par secteurs d'activité au Canada : 1973-1976", M.Sc. Research Report (Economics, Un. de Montréal), August 1980.
7. Larocque, Marie-Josée: "L'impact économique du programme énergétique national", M.Sc. Research Report (Economics, Un. de Montréal), September 1981.
8. Murray, Martin: "Le plafonnement des revenus chez les médecins omnipraticiens du Québec: une évaluation", M.Sc. Research Report (Economics, Un. de Montréal), August 1981.
9. Dallaire, Claude: "La non-taxation du loyer imputé net des propriétaires-occupants au Canada et la proposition Clark: une évaluation économique", M.Sc. Research Report (Economics, Un. de Montréal), August 1981.
10. Lamy, Robert: "Étude de stabilité de l'équation de St-Louis", Master's Thesis (Economics, Un. de Montréal), February 1982.
11. Jobin, Jacques: "Mesure et incidence des dépenses fiscales au Québec, pour l'année 1977", Master's Thesis (Economics, Un. de Montréal), March 1982.
12. Marin, Pierre: "Le coût social du subside fiscal accordé sur une résidence principale au Canada", M.Sc. Research Report (Economics, Un. de Montréal), October 1982.
13. Denis, Daniel: "Tests de l'hypothèse du taux naturel de chômage pour le Canada", Master's Thesis (Economics, Un. de Montréal), February 1983.
14. Morissette, René, "Le traitement fiscal du mariage au Canada", Master's Thesis (Economics, Un. de Montréal), March 1983.
15. Dupuis, Pierre: "Tests d'ajustement en séries chronologique", Master's Thesis (Operations Research, Un. de Montréal, co-directed with Roch Roy), March 1983.

16. Bélanger, Michel: "Une évaluation empirique de deux approches récentes à la détermination du taux de change: l'approche monétaire et l'hypothèse des marchés efficaces", M.Sc. Research Report (Economics, Un. de Montréal), August 1983.
17. Lemay, Suzanne: "Application de modèles de séries chronologiques multivariables à des données économiques", Master's Thesis (Operations Research, Un. de Montréal), April 1983.
18. Girard, Michel: "Comportement expérimental de divers tests d'indépendance pour des contre-hypothèses issues de modèles de séries chronologiques", Master's Thesis (Statistics, Un. de Montréal), 1983.
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23. Fillion, Jean-François: "Analyse empirique de la vélocité de la monnaie et de la vélocité du crédit au Canada", M.Sc. Research Report (Economics, Un. de Montréal), December 1984.
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25. Clermont, Robert: "Application de tests d'exogénéité à l'équation de St-Louis", M.Sc. Research Report (Economics, Un. de Montréal), August 1985.
26. Lokando, Lokondo: "Analyse de la stabilité temporelle de la demande de monnaie au Zaïre", M.Sc. Research Report (Economics, Un. de Montréal), August 1985.
27. Bisaillon, Monique: "L'analyse récursive de la stabilité des modèles linéaires: changement structurel de long terme versus changement structurel de court terme", Master's Thesis (Economics, Un. de Montréal), December 1985.
28. St-Onge, Sylvain: "Tests exacts dans les modèles dynamiques: une variable dépendante retardée", M.Sc. Research Report (Economics, Un. de Montréal), February 1986.
29. Doyon, Martine: "Tests de l'hypothèse des attentes rationnelles à partir de données d'enquête sur les marchés financiers", Master's Thesis (Economics, Un. de Montréal), May 1987.
30. Lamarre, Christine: "Une décomposition de la variance de séries chronologiques avec applications macroéconomiques", M.Sc. Thesis (Economics, Un. de Montréal), September 1991.
31. Farhat, Abdeljelil: "Tests d'ajustement fondés sur des simulations", Master's Thesis (Statistics, Un. de Montréal, co-directed with Serge Tardif), February 1998.
32. Coudin, Élise: "Stage dans le groupe finance du Centre Interuniversitaire de Recherche en Analyse des Organisations (CIRANO), Montréal". Institut de Statistique et de Recherche Opérationnelle, Université Libre de Bruxelles, August 2002. Research theme: Extension of Anderson-Rubin tests to non-gaussian distributions.
33. Yared, Mathilda: "Économie et changement climatique: une étude de causalité", M.Sc. Research Report (Economics, Un. de Montréal), January 2007.
34. Besner, Jean-François: "Finances d'un Québec souverain: mise à jour et analyse de sensibilité", M.Sc. Research Report (Economics, Un. de Montréal), April 2007.
35. Zhan, Hua Ping: "A nonparametric aproach to American otion pricing", M.Sc. Research Report (Economics, McGill University), September 2009, co-directed with Russell Davidson.
36. Neves, Julien: "Maximized Monte Carlo: an R package", M.A. Research Report (Economics, McGill University), August 2016, 71 pages.
37. Hoang, Chinh: "Analysis of foreign direct investment and economic growth in Vietnam", M.A. Research Report (Economics, McGill University), August 2017, 39 pages.
38. Velasquez, Gabriel: "Evaluation of Small-Sample Properties of Extreme Value Theory", M.A. Research Report (Economics, McGill University), January 2018, 33 pages.
39. Kankanala, Sid: "Nonparametric Instrumental Variable Models", M.A. Thesis, Department of Mathematics and Statistics, McGill University, July 2018, 52 pages.

40. Ma, Jiashu: “An Empirical Analysis of Stock Return Factors Based on Spatial CAPM”, M.A. Research Report (Economics, McGill University), August 2018, 19 pages.
41. Jain, Rishika: “Testing the Efficient Maket Hypothesis for the Istanbul Stock Exchange”, M.A. Research Report (Economics, McGill University), August 2019, 44 pages. Current position: Business Systems Consultant, BMO Financial Group.
42. Rodriguez, Gabriel Rondon: “MSTest: An R-package for Testing Markov-Switching Models”, M.A. Research Report (Economics, McGill University), August 2019, 20 pages.

Other student supervision

1. Ghyslaine Geoffrion: Natural Sciences and Engineering Research Council of Canada student fellowship (2003), Université de Montréal.
2. Jean-François Kagy: Natural Sciences and Engineering Research Council of Canada student fellowship (2004), Université de Montréal.
3. Alexis Gagné: Natural Sciences and Engineering Research Council of Canada student fellowship (2005), Université de Montréal.
4. Alexandre Poirier: Natural Sciences and Engineering Research Council of Canada student fellowship (2006), Université de Montréal.

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1. Cai, Wenjing: Ph.D. student (Economics, McGill University). Essays in financial econometrics: nearest correlation matrices, portfolio construction, and CAPM with stochastic volatility (since 2019). Thesis submitted in April 2024.
2. Rodriguez-Rondon, Gabriel: Ph.D. student (Economics, McGill University). Monte Carlo Tests methods for Markov switching models and stochatic volatility models (since 2019).
3. Wang, Endong: Ph.D. student (Economics, McGill University). Impulse responses, causality and intervention analysis in VARMA models (since 2021).
4. Tong, Meilin: Ph.D. student (Economics, McGill University). Inference continuous and discrete stochastic volatility models with financial applications (since 2023).
5. Chen, Yiran: Ph.D. student (Economics, McGill University). Exact simulation-based inference in dynamic models (since 2023).