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EDUCATION

Ph.D. thesis

Co-advisor: F. Marmol (Professor University Carlos III, Madrid †), N. Régnard (in progress)

Examiner referee: M. Ben Salem (Professor University Marne la Vallée), C. Perraudin (Assistant professor University Paris 1), S.Adjémian (assistant professor University of Orléans), F. Pelgrin (assistant professor HEC Lausanne), H. LeBihan (Banque de France), J-G. Sahuc (Banque de France), A-J. Mehl, O. Bouabdallah (Ministry of Finance)
Examiner: C.Jardet (Banque de France), P.Andrade (Professor University of Caen)

1989 — **Master thesis**
Advisor: G. Bentoglio (Centre d'Analyse Stratégique- Prime ministerial administration Paris), P-O. Beffy (OECD), J-G Sahuc (Banque de France), P-O Weil (Assistant professor UCLA), D. Mocerro (Ph.D in progress), J. Bardaji (INSEE), H. Partouche (Banque de France)

1987 - 1988 — **DEA**-Applied Mathematics for Economics Paris IX Dauphine (first year of Ph.D.)

1986 - 1988 — Ecole Nationale de la Statistique et de l'Administration Economique

1983 - 1986 — Ecole Polytechnique

TEACHING EXPERIENCE

Sept. 2000 - Present	**Ecole Polytechnique - part-time professor** Undergraduate course : "Stochastic processes and their estimation", "Statistics"
Sept. 1999 - Present	**E.N.S.A.E.** graduate courses "Non stationary process econometrics" ,"Macroeconometrics"
Sept. 1996 - Sept. 1999	**Université Evry-Val d'Essonne - part-time professor** Courses « Time series », « Macroeconomic modeling » - (grad.)
Sept. 1990 - Sept. 1992	**Ecole Centrale de Paris** Econometrics courses - special training program 'engineer-economist' (graduate)
Sept. 1988 - Sept. 1990	**Université de Paris IX Dauphine** Microeconomics course - DEUG MASS - 2nd year (undergraduate)
	E.N.S.A.E. microeconomics, macroeconomics, time series tutorials
Sept. 1987 - Sept. 1989	**Institut National des Télécommunications :** Game theory tutorials

PROFESSIONAL NON-TEACHING EXPERIENCE

July 2007 - Present	<u>EDHEC Business School</u> **Director of the EDHEC Economics Research Centre**
July 1988 - Present	**Member** of the French administrative body ' administrateur de l'INSEE'
Sept. 2000 - Sept. 2003	<u>INSEE- Economic Studies Department</u> **Head of the unit 'Growth and Economic Policy"** (10 persons) ▪ medium and long term projections ▪ estimation of macroeconometric structural models ▪ structural studies for the government
Jan. 1999 - Dec. 2000	**Deputy manager** -<u>ADRES</u> (Association pour le Développement de la Recherche en Economie et Statistique)

Sept. 1997 - Sept. 2000	CREST **Head of the Macroeconomics laboratory** (created in Sept. 1997)
June 1998 - Dec. 1998	**Auditor** of the compiling methods of the French national accounts
March 1996 - Jan. 1999	**Member** of the INSEE Investment assessing board
Dec. 1993 - Sept. 1997	INSEE-National Accounts department **Head of the 'quarterly national accounts' unit** (14 persons) ▪ compiling and dissemination of quarterly national accounts (32 publications a year) ▪ managing of short-term forecasting exercises (Note de conjoncture) ▪ restructuring of the data processing application (300000 € project) ▪ development of non seasonally adjusted quarterly national accounts and corrected for working days quarterly national accounts ▪ member of the Eurostat task force 'Handbook of quarterly national accounts'
Sept. 1992 - Dec. 1993	University of San-Diego - California (U.S.A.) **Visiting scholar** - research topics : multivariate non stationary time series
Sept. 1990 - Sept. 1992	INSEE-Short-run analysis department **Head of 'business surveys in the tertiary sector' unit** (8 persons) ▪ contributor to the short-run forecasting exercises (Note de conjoncture and international English version) ▪ managing of business surveys in retail trade, wholesale trade, services (28 publications a year)
Sept. 1988 - Sept. 1990	INSEE- Research department **Researcher** - research topics: inventory, speculation, games of signaling, non stationary time series

PUBLICATIONS

Academic publications

'La place des stocks dans les fluctuations conjoncturelles: Quelques éléments de statistiques descriptives' with Guy Laroque in *Annales d'économie et de statistique (1992)*

'Prix, spéculation et bien-être' with Bernard Salanié in *Annales d'économie et de statistique (1992)*

‘Multivariate Time Series: A General Error Correction Representation Theorem’ with Guy Laroque in *Econometric Theory (1993)*

‘Business Survey Analysis: A Comparison between Opinions on Demand and Changes in Sales at an Individual Level’ in *Annals CIRET 1991 (1993)*

‘Polynomial cointegration: Estimation and Test’ with Guy Laroque in *Journal of Econometrics (1994)*

‘« Stochastic Limit Theory: An Introduction for Econometricians » by James Davidson’ in *Econometric Theory (1996)*

‘Un nouvel indicateur pour saisir les retournements de conjoncture’ with Fabrice Lenglart in *Economie et Statistique, (1998)*

‘Multivariate Time Series with Various Hidden Unit Roots: Part I: Integral Operator Algebra and Representation Theory’ in Econometric Theory (1999)

‘Multivariate Time Series with Various Hidden Unit Roots: Part II: Estimation and Testing’ in Econometric Theory (1999)

‘Measuring the Probability of a Business Cycle Turning Point by using a Multivariate Qualitative Hidden Markov Model’ with Fabrice Lenglart in Journal of Forecasting (2000)

‘Multiple Equilibria and Identification” by Russel Cooper: A comment’ in Annales d’Economie et de Statistique (2002)

‘L’économétrie de la politique économique’ with Patrick Fève in Annales d’Economie et de Statistique (2002)

‘Policy analysis in doubly stochastic macroeconomic models’ with Marine Carrasco, in Annales d’Economie et de Statistique (2002)

‘Testing for the cointegration rank when some cointegrating directions are changing’ with Philippe Andrade and Catherine Bruneau, in Journal of Econometrics (2005)

‘Efficient tests for the presence of a couple of complex conjugate unit roots in real time series’ in Journal of Econometrics (2006)

‘Equilibria with Optimal Misspecified Beliefs and Rational Expectations Equilibrium’ (2001), with Pierre-Olivier Weill, forthcoming in the Journal of Economic Dynamics and Control

Professional publications

‘L’apport des étalonnages dans l’analyse conjoncturelle’ with Eliane LeRey, *INSEE-Méthode* (1993)

'Données de comptabilité nationale infra-annuelle : quelques problèmes et quelques illustrations' in *Actes du 7ème colloque de l'ACN*, with Jonathan Bosredon and Philippe Zamora (1998)

Handbook of quarterly national accounts, several contributions, EUROSTAT, 1999

'Propositions pour une désagrégation temporelle basée sur des modèles dynamiques simples', *Proceedings of the Workshop on Quarterly National Accounts*, EUROSTAT, 2002

'Measures of saving rate and their interpretation', with Cédric Audenis and Claudie Louvot, OECD national accounts conference 2002

'Les indices de compétitivité des pays : interprétatin et limite', with Françoise Maurel, in *Rapport n°40 du Conseil d'Analyse Economique* (2003)

'Un cadre de travail alternatif pour la correction de variations saisonnières de séries temporelles univariées et multivariées', *Journées de Méthodologie Statistique 2005 (INSEE-Paris), 27 pages*

Conference presentations

'Test for Polynomial Cointegration in Presence of Broken Trends at Unknown Date', (1994) mimeo

'Les révisions des comptes trimestriels' with Renaud Lacroix, (1996, revision 1999) mimeo

'Présentation d'une méthode de rétropolation assistées par ordinateur' with Gilles Laguerre, (1997)
'Coordinating agents' actions: The influence of macroeconomic information on firm-level expectations', (1998, revision 2000) with Fabrice Lenglart, mimeo

'Seasonal Adjustment: a point of view of economist', (1998) with Guy Laroque, mimeo
'Weak structural analysis of forecasts from a bayesian VAR: An example about French monetary policy' (1999), mimeo

'Fully modified estimation of seasonally cointegrated processes' (2000, revised 2006), mimeo
'Representation and Statistical analysis of weakly linearly exchangeable panels' (2004), mimeo

'About seasonal adjustment: A univariate and multivariate framework' (2004), mimeo

'Assessing the Rational Expectation Hypothesis when agents have common and private information' (2006) with P. Andrade, mimeo

'Subsidizing low-skilled jobs in a dual labor market' (2006), with P.Belan and M. Carré, mimeo

'Towards identification of shocks in state-space model: Application to stochastic volatility' (2006), with N. Meddahi, mimeo

Invited lectures

- "Common Features Conference" (Dec 2003 – Maastricht)
- Statistical Italian Society Meeting (June 2004 – Bari)

Referee positions

- Annales d'Economie et de Statistique
- Annals of Statistics
- Econometric Theory
- Econometrica
- Economie et Prévision
- International Journal for Research in Marketing
- International Statistical Review
- Journal of Business and Economic Statistics
- Journal of Applied Econometrics
- Journal of Econometrics
- Journal of the Royal Statistical Society
- Journal of Time Series Analysis
- Review of Economics and Statistics
- Reviews of Economic Studies
- Revue Economique
- The Econometrics Journal

Referee for FCAR, Austrian Science Foundation Wittgenstein award

Editorial Board Member

- Annales d'Economie et de Statistique (Chief editor from Jan. 1999 to Dec. 2000)
- Econometrics Journal of the British Royal Economic Society
- Economie et Statistique

ACADEMIC COMMITTEES

- Member of the management committee of FiME, Finance of Energy Market (From Sept. 2006)

- Member of ParisTech research committee (From Sept. 2004)

- French member of the coordinating committee of the European Science Foundation Network: Econometric Methods for the Modelling of Nonstationary Data, Policy Analysis, and Forecasting (2000-2003)

- French member of 5th PCRD project: ‘Tools and Practices for Business Cycle Analysis in European Union (BUSY)’

HONORS

- Multi Scripsit Award 2000 - *Econometric Theory*
- Tjalling C. Koopmans Econometric Theory Prize for 1997-1999
- 2nd national prize in French High school competition