CURRICULUM VITAE - LYNDA KHALAF

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ADDRESS: Economics Department, Carleton University,
Loeb Building 1125 Colonel By Drive,
Ottawa, Ontario, K1S 5B6 Canada.
Tel (613) 520-2600-8697; FAX: (613)-520-3906.
Email: Lynda_Khalaf@carleton.ca

CAREER HIGHLIGHTS

- Specialist in econometrics, 1997 PhD, Canada Research Chair holder 2004-2008, with more than 51 refereed publications in leading research outlets in Economics and various and ongoing research funds from major Canadian foundations.
- Ranked in the top 5% of economists in the world according to RePEc.
- Directed and published with a number of graduate MA and PhD students, now mostly at the Canadian federal government and in academia. Four PhD students under supervision won medals or awards/distinctions for their thesis work**.**[1]
- Served as associate and guest editor for *Computational Statistics and Data Analysis*, and for *Actualité économique.*
- Co-organized and served on the scientific and organizing committee of a number of major international conferences, and keynote speaker at five international events.
- Chaired the *Social Sciences and Humanities Research Council of Canada* Adjudication Committee 7 for Economics in 2009-2010.
- Presided the Société Canadienne de Science Économique: Président Désigné, 2011-2012; Président 2012-2013; Président sortant 2012-2013.

EDUCATION

- Ph.-D. Science Économique, Université de Montréal, January 1997.
  - Thesis: "Simulation Based Finite and Large Sample Inference Methods in Seemingly Unrelated Regressions and simultaneous Equations", supervisor: Jean-Marie Dufour.
- M.B.A., American University of Beirut, October 1985.
- B.A., Economics/Statistics, American University of Beirut, June 1983.

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[1] Clément Yelou (co-director and co-author*), prix de la meilleure thèse de la faculté des sciences sociales, université Laval,* PhD 2006. Marie-Helene Gagnon (co-director and co-author) *Best Paper Award, Northern Finance Conference*; PhD 2010. Abeer Reza (thesis committee member and co-author), *Senate Medal Carleton University*, PhD 2013; Anand Acharya (director and co-author), *Senate Medal Carleton University*, PhD 2016.

EXPERIENCE

- *Full Professor,* Economics Department, Carleton University, July 2006 – . PhD program Supervisor, 2010-2013. Department Chair July 2018-June 2019.
- *Professeure Titulaire* [Full Professor], Département d'économique, Université Laval, June 2005 – July 2008. *Holder of the Canada Research Chair in Environment* (Environmental and Financial Econometric Analysis), October 2004 – July 2008**.**
- *Professeure Agrégée* [Associate Professor], Département d'économique, Université Laval, June 2001 – June 2005;
- *Professeure Adjointe* [Assistant Professor], Département d'économique, Université Laval, June 1996 – May 2001;
- Assistante de recherche, CRDE, Science économique, Université de Montréal, September 1989 – April 1996;
- Chargée de cours, Science économique, Université de Montréal, janvier 1996 – avril 1996;
- Instructor, American University of Beirut, Mathematics Department, Economics Department and Business School 1985-1989.

AWARDS, SPECIAL DISTINCTIONS

- *Research Achievement Award*, Carleton University, 2008.
- *Canada Research Chair* (Environmental and Financial Econometric Analysis), Université Laval, October 2004- July 2008**.**
- *Best paper award* (joint with Marie-Claude Beaulieu and Marie-Helene Gagnon), Northern Finance Association, 2008.
- *Visiting Professors and Scholars* Progetto ITALY – University of Bergamo, 2015
- *Visiting Professorship The Leverhume Trust* – Cass Business School (UK), 2015-16

RESEARCH CONTRIBUTIONS

- **Referred Forthcoming Articles**

1. Khalaf L., Leccaditto A. and G. Urga (2021). *Multilevel and Tail Risk Management.* **Journal of Financial Econometrics** (accepted).

2. Khalaf L. *Comment on: Identification robust testing of risk premia in finite samples* [Halbert White Jr. Memorial JFEC invited Lecture, by Kleibergen, Kong and Zhan (2019)], **Journal of Financial Econometrics** (forthcoming).

- **Referred Published Articles**

1. Khalaf L., Kichian M., Saunders C. and M. Voia (2021). *Dynamic Panels with MIDAS Covariates: Nonlinearity, Estimation and Fit.* **The Journal of Econometrics** 220, 589-605.

2. Khalaf L. and B. Peraza Lopez (2020). *Simultaneous Indirect Inference, Impulse Responses and ARMA models.* **Econometrics** 8(2), 12.

3. Khalaf L. and C. Saunders (2020). *Monte Carlo Two-Stage Indirect Inference (2SIF) for Autoregressive Panels*. **The Journal of Econometrics** 218, 419-434.

4. Bernard J.-T., Chu B, Khalaf L. and M. Voia (2019). *Non-standard Confidence Sets for Ratios and Tipping Points with Applications to Dynamic Panel Data*. **Annals of Economics and Statistics** 134, 79-108.

5. Bergamelli M., Bianchi A.-M., Khalaf L. and G. Urga (2019). *Combining p-values to Test for Multiple Structural Breaks in Cointegrated Regressions*. **The Journal of Econometrics** 211, 461-482.

6. Dufour J.-M., Flachaire E. and L. Khalaf (2019). *Reliable inference for inequality measures with heavy-tailed distribution*. **The Journal of Business and Economic Statistics** 37, 457-470.

7. Bernard J.-T., Khalaf L., Kichian M. and C. Yelou (2018). *Oil Price Forecasts for Macroeconomic Projections: Experts Outlooks, Models, or Both*? **Macroeconomic Dynamics** 22, 581-599.

8. Dufour J.-M., Flachaire E., Khalaf L. and A. Zalghout (2018). *Confidence sets for inequality measures: Fieller-type methods*. In **Productivity and Inequality**, **Springer Proceedings in Business and Economics**, Green W., Khalaf L, Makdissi P., Sickles R., Veall M. and M. Voia, eds. 143-156.

9. Khalaf L. and C. Saunders (2017). *Forecast Evaluation with Persistent Data: Simulation-Based Inference.* **The International Journal of Forecasting** 33, 1-10.

10. Kapetinos, G., Khalaf, L. and M. Marcellino (2016). *Factor-based Identification-Robust Inference in IV Regressions*, **Journal of Applied Econometrics** 31, 821-842.

11. Beaulieu, M.-C., M.-H. Gagnon and L. Khalaf (2016). Less is more: Identification robust inference from international asset pricing models. **Journal of International Financial Markets, Institutions and Money** 45, Pages 171-190.

12. Khalaf L. and H. Schaller[2] (2016). *Identification and Inference in Two-Pass Asset Pricing Models*. **Journal of Economic Dynamic and Control** 165–177.

13. Khalaf L. and C. J. Saunders (2016). *Dynamic technical efficiency.* In Green W., Khalaf L, Sickles R., Veall M. and M. Voia, eds. **Productivity and Efficiency Analysis**, Springer Proceedings in Business and Economics.

[2] Posthumous.

14. Beaulieu, M.-C., Dufour. J.-M. and L. Khalaf (2015). Identification-robust Factor Pricing: Canadian Evidence. L'Actualité économique, Revue d'analyse économique 91, 235-252.

15. Bernard J.-T., Khalaf L., Kichian M. and S. McMahon (2015). *The Convenience Yield and the Informational Content of the Oil Futures Price.* **Energy Journal** 36, 2015, 29-46.

16. Bernard J.-T., Gavin M., Khalaf L. and M. Voia (2015). *The Environmental Kuznets Curve: Tipping Points, Uncertainty and Weak Identification.* **Environmental and Resource Economics** 60, 285-315

17. Dufour J.-M., Khalaf L. and M. Voia (2015). *Finite-sample Resampling-Based Combined Hypothesis Tests, with Application to Serial Correlation and Predictability.* **Communications in Statistics - Simulation and Computation** 44, 2329-2347

18. Khalaf L. and G. Urga (2014). *Identification Robust Inference in Cointegrating Regressions.* **The Journal of Econometrics** 182, 385-396

19. Dufour. J.-M, L. Khalaf and M.-C. Beaulieu (2014). *Exact confidence set estimation and goodness-of-fit test methods for asymmetric heavy tailed stable distributions*, **The Journal of Econometrics** 181, 3–14.

20. Khalaf L. (2014). *L'économétrie et l'évidence fallacieuse: erreurs et avancées*. **Actualité Économique** 90, 5-22.

21. Beaulieu, M.-C., Dufour. J.-M. and L. Khalaf (2013). *Identification-robust estimation and testing of the zero-beta CAPM*, **Review of Economic Studies** 80, 892-924

22. Dufour, J.-M., L. Khalaf and M. Kichian (2013). *Identification-robust analysis of DSGE and structural macroeconomic models*, **Journal of Monetary Economics** 60, 340-350

23. Dufour J.-M, Bernard J.-T., Khalaf L. and M. Kichian (2012). *An identification-robust test for time-varying parameters in the dynamics of energy prices*, **Journal of Applied Econometrics** 27, 603-624

24. Dufour. J.-M, L. Khalaf and M.-C. Beaulieu (2010). *Finite Sample Diagnostics in Multivariate Regressions with Applications to Asset Pricing Models*, **Journal of Applied Econometrics** 25, 263-285

25. Dufour, J.-M., L. Khalaf and M. Kichian (2010). *On the Precision of Calvo Parameter Estimates in Structural NKPC Models*, **Journal of Economic Dynamic and Control** 34, 1582-1595

26. Beaulieu, M.-C., Dufour. J.-M. and L. Khalaf (2010). *Asset pricing anomalies and spanning: Multivariate and multifacotor tests with heavy-tailed distributions,* **Journal of Empirical Finance,** 17, 763-782.

27. Dufour, J.-M., L. Khalaf and M. Kichian. (2010). *Estimation Uncertainty in Structural Inflation Models with Real Wage Rigidities*, **Computational Statistics and Data Analysis** 54**,** 2554-2561

28. Bolduc D., Khalaf L. and C. Yelou (2010). *Identification Robust Confidence Sets Methods for Inference on Parameter Ratios with Application to Discrete Choice Models,* **Journal of Econometrics** 157, 317-327

29. Beaulieu, M.-C., Dufour, J.-M., and L. Khalaf (2009). *Multivariate residual-based finite-sample tests for serial dependence and ARCH effects with applications to asset pricing models*, **Journal of Applied Econometrics** 25, 263-285

30. Beaulieu, M.-C., M.-H. Gagnon and L. Khalaf (2009). *A Cross-Section Analysis of Financial Market Integration in North America Using a Four Factor Model*, **International Journal of Managerial Finance**[3] 5, 248-267

31. Beaulieu, M.-C., J.-M. Dufour and L. Khalaf (2009). *Testing Three-Moment Based Asset Pricing Models: an Exact non-Gaussian Multivariate Regression Approach*, **Computational Statistics and Data Analysis** 53, 2008-2021

32. Bernard J.-T., Khalaf L., Kichian M. and S. McMahon (2008). *Forecasting Commodity Prices: GARCH, Jumps, and Mean-Reversion*, **The Journal of Forecasting** 27, 279-291

33. Bolduc D., Khalaf L. and E. Moyneur (2008). *Identification-Robust Simulation-Based Inference in Joint Discrete/Continuous Models for Energy Markets*, **Computational Statistics and Data Analysis**, 52, 3148-3161

34. Bernard J.-T., Idoudi N., Khalaf L. and C. Yélou (2007). *Finite Sample Inference Methods for Dynamic Energy Demand Model*s, **Journal of Applied Econometrics** 22, 1211-1226

35. Beaulieu, M.-C., Dufour. J.-M. and L. Khalaf (2007). *Multivariate tests of mean-variance efficiency with possibly non-Gaussian errors: an exact simulation-based approach*, **Journal of Business and Economic Statistics**, 25, 398-41

36. Bernard J.-T., Idoudi N., Khalaf L. and C. Yélou (2007). *Finite Sample Multivariate Structural Change Tests with Application to Energy Demand Models*, **Journal of Econometrics** 141, 1219-1244

37. Khalaf L. and M. Kichian (2007). *Exact test for Breaks in Covariance in Multivariate Regressions*, **Economics Letters**, 95, 241-246

38. Dufour J.-M, Khalaf L. and M. Kichian (2006). *Inflation dynamics and the New Keynesian Phillips Curve: an identification robust econometric analysis*, **Journal of Economic Dynamic and Control**, 30, 1707-1728

[3] Best paper award, Northern Finance Association, 2008.

39. Dufour. J.-M, Farhat A. and L. Khalaf (2005). *Tests multiples simulés et tests de normalité basés sur plusieurs moments dans les modèles de régression*, **Actualité Économique**, 80, 501-522.

40. Beaulieu M.-C., Dufour J.-M and L. Khalaf (2005). *Exact multivariate tests of asset pricing models with stable asymmetric distributions*, in M. Breton and H. Ben Hameur (Eds), **Numerical Methods in Finance**, Springer/Kluwer Academic Publishers, 173-192

41. Khalaf L. and M. Kichian (2005). *Exact tests of the stability of the Phillips Curve: The Canadian Case*, **Computational Statistics and Data Analysis**, 49, 445-460

42. Dufour. J.-M., L. Khalaf, J.-T. Bernard and I. Genest (2004). *Simulation-Based Exact Tests for Heteroskedasticity and ARCH effects*, **Journal of Econometrics,** 122, 317-347

43. Khalaf, L. and M. Kichian (2004). *Pricing-to-Market Tests in Instrumental Regressions: Case of the Transportation Equipment Industry*. **Empirical Economics,** 29, 293-309

44. Khalaf, L., J.- D. Saphores and J.-F. Bilodeau (2003). *Simulation-Based Exact Tests for Jump Diffusions with Unidentified Nuisance Parameters: An Application to Commodities Spot Prices*. **Journal of Economic Dynamics and Control**, 28, 531-553

45. Dufour J.-M, L. Khalaf and M.-C. Beaulieu (2003). *Exact Skewness and Kurtosis Tests for Multivariate Normality and Goodness of Fit in Multivariate Regressions with Application to Asset Pricing Models*, **Oxford Bulletin of Economics and Statistics,** 65, 891-906

46. Ghysels. E., L. Khalaf and C. Vodounou. (2003). *Simulation-Based Inference in Moving Average Models*. **Annales d'économie et de statistiques**, 69, 85-99

47. Dufour. J.-M. and L. Khalaf. (2003) *Finite Sample Simulation-Based Tests in Seemingly Unrelated Regressions*, in Giles, D.E.A. (Ed.) **Computer-Aided Econometrics***,* Marcel Dekker, Chapter 2, 11-36

48. Dufour, J.-M. and L. Khalaf (2002). *Exact Tests for Contemporaneous Correlation of Disturbances in Seemingly Unrelated Regressions*, **Journal of Econometrics**, 106, 143-170

49. Dufour, J.-M. and L. Khalaf (2002). *Simulation-Based Finite and Large Sample Tests in Multivariate Regressions*, **Journal of Econometrics**, 111(2), 303-32

50. Saphores, J.-D., L. Khalaf and D. Pelletier (2002). *On Jumps and ARCH Effects in Natural Resource Prices: An Application to Stumpage Prices from Pacific Northwest National Forests.* **American Journal of Agriculture Economics**, 84(2), 387-400

51. Khalaf, L. and M. Kichian (2002). *Simulation-Based Tests of Pricing-to-Market*, in: Kontoghiorghes E., Rustem B. and Siokos S. (Eds). **Computational Methods in Decision-Making, Economics and Finance**, Springer/Kluwer Applied Optimization Series, Chapter 29, 583-603

52. Dufour, J.-M. and L. Khalaf (2001). *Monte Carlo Tests Methods in Econometrics*, in Baltagi, B. (Ed.) **Companion to Theoretical Econometrics**, Blackwell, 494-519

53. Dufour, J.-M., A. Farhat, L. Gardiol and L. Khalaf (1998). *Simulation-Based Finite Sample Normality tests in Linear Regressions*, **The Econometrics Journal**, 1, 154-173.

- **Submitted articles to Refereed Journals**

1. Beaulieu M.-C., Khalaf L., Kichian M. and O. Melin (2020). *Endogeneity in Empirical Risk Analysis: Multivariate Finite Sample Inference on Catastrophe Bond Mutual Funds*. Revision requested.

2. Khalaf L and Z. Lin (2020). *Projection-Based Inference with Particle Swarm Optimization*. Revised and Resubmitted.

3. Beaulieu M.-C., Khalaf L. and O. Melin (2020). *Identification-robust benchmark neutrality tests: the case of Catastrophe bond mutual funds.* Revision requested.

4. Khalaf L, Reza A. and Z. Lin (2020). *Beyond the Linearized Straight Jacket: Finite Sample Inference for - Possibly Singular - DSGE Models*. Revision requested.

5. Antoine B., Khalaf L., Kichian M. and Z. Lin (2020). Simulation-based matching inference with applications to DSGE models. Revision requested.

6. Bergamelli M., Bianchi A.-M., Khalaf L. and G. Urga (2020). Weak Exogeneity and Stability Tests.

- **Working papers**

Acharya A., Voia M., M. Yazbeck and D. Wensley (2021). *Severity of Illness Scores and Bias in Intensive Care.*

Beaulieu M.-C., Dufour J.-M and L. Khalaf (2020). *Arbitrage pricing, weak beta, strong beta: identification-robust and simultaneous inference.*

Dufour J.-M, Flachaire E, Khalaf L and A. Zalghout (2020). *Identification-Robust Inequality Analysis.*

Dufour J.-M, Flachaire E, Khalaf L and A. Zalghout (2020). *Directional Tests and Confidence Bounds on Economic Inequality*

Beaulieu M.-C., Khalaf L. and O. Melin (2019). *Alpha and Risk Analysis of Catastrophe Bond Mutual Funds*.

Beaulieu M.-C., Dufour J.-M and L. Khalaf (2020). *Covariance invariance results for HAC robust tests in multiple equation models.*

- **Other refereed publications**

1. Dufour, J.-M., Khalaf, L., and M. Kichian (2009). *Structural Inflation Models with Real Wage Rigidities: The Case of Canada*. **Bank of Canada Working Paper** 2009-21

2. Dufour, J.-M., Khalaf, L., and M. Kichian (2009). *Structural Multi-Equation Macroeconomic Models: Identification-Robust Estimation and Fit*. **Bank of Canada Working Paper** 2009-19

3. Dufour J.-M., Khalaf L. and M. Kichian (2009). *Assessing Indexation-Based Calvo Inflation Models*. **Bank of Canada Working Paper** 2009-7

4. Bernard J.-T., Khalaf L., Kichian M. and S. McMahon (2006). *Forecasting Commodity Prices: Jumps, GARCH and Mean Reversion*. **Bank of Canada Working Paper** 2006-14.

5. Khalaf L. and M. Kichian (2006). *Structural Change and the Pass-through: The case of Canada,* **Bank of Canada Working Paper** 2006-2.

6. Dufour J.-M., Khalaf L. and M. Kichian (2005). *Inflation Dynamics and the New Keynesian Phillips Curve: An Identification-Robust Econometric Analysis*, **Bank of Canada Working Paper** 2005-27.

7. Khalaf L. and M. Kichian (2004). *Estimating New Keynesian Phillips Curves Using Exact Methods*, **Bank of Canada Working Paper** 2004-11

8. Bernard J.T., Khalaf L. and M. Kichian (2004). *Structural Change and Forecasting Long-Run Energy prices*, **Bank of Canada Working Paper** 2004-5

9. Khalaf L. and M. Kichian (2003). *Testing the Stability of the Canadian Phillips Curve Using Exact Methods*, **Bank of Canada Working Paper** 2003-7

10. Khalaf L. and M. Kichian 2000. *Testing the Pricing-to-Market Hypothesis: Case of the Transportation Equipment Industry*, **Bank of Canada Working Paper** 2000-8

- **Refereed Proceedings**

Productivity and Inequality, **Springer Proceedings in Business and Economics** (under production). Green W., Khalaf L, Makdissi P., Sickles R., Veall M. and M. Voia, eds.

Productivity and Efficiency Analysis, **Springer Proceedings in Business and Economics** (2016). Green W., Khalaf L, Sickles R., Veall M. and M. Voia, eds.

Beaulieu, M.-C., Dufour. J.-M. and L. Khalaf (2005). “Three Moment Asset Pricing Model: an Exact Simulation Based Approach”, **Proceedings of the 2005 Northern Finance Association Conference**.

Beaulieu, M.-C., Dufour. J.-M. and L. Khalaf (2004). “Testing Black's CAPM with Possibly non Gaussian Error Distributions: an Exact Simulation Based Approach”. **Proceedings of the 2005 Northern Finance Association Conference.**

Dufour. J.-M, L. Khalaf and M.-C. Beaulieu (2003). “Multivariate Residual Based Finite Sample Misspecification Tests with Evidence from Asset Pricing Models”, **The 2003 Proceedings of the American Statistical Association, the Business and Economics Statistics** [CD-ROM].

Dufour, J.-M., Khalaf, L**.**, Bernard J.-T. et I. GENEST (2002). “Finite Sample Tests for ARCH Effetcs and Variance Change Points in Linear Regression”, **The 2002 Proceedings of the American Statistical Association, the Business and Economics Statistic*s*** [CD-ROM].

Dufour J.-M. and L. Khalaf. "Simulation-Based Finite and Large Sample Inference Methods in Multiple Equation Regression Models", with J.-M. Dufour, **The 1997 Proceedings of the Business and Economics Statistics Section of the American Statistical Association,** Washington, DC, 75-80.

- **Reports, Special projects**

Research Seminar at ***Hydro-Québec***, associated with “***Chaire en économique de l’énergie électrique***”, (held by Jean-Thomas Bernard) : March 2002, with Jean-Thomas Bernard and Nadhem Idoudi; March 2003, with Jean-Thomas Bernard, Nadhem Idoudi and Clément Yélou; March 2004, with Jean-Thomas Bernard and Sébastien MacMahon.

Saphores J.-D., Khalaf L. and J.F. Bilodeau. *Analyses de processus de sauts dans le prix du pétrole brut*. Document presented to **Natural Resources Canada**, winter 1999.

Khalaf L. *Simulation-based inference in econometrics*. Document presented to the **Bank of Canada**, fall 1998.

RESEARCH GRANTS[4] (recent)

Organism	Associates	Years	Title of research project	Amount

[4] SSHRC*: Social Sciences and Humanities Research Council of Canada*, *NSERC: Natural Sciences and Engineering Research Council of Canada*, FCAR-FQRSC: *Fond Québécois de Recherche pour la Société et Culture (Government of Québec).* IFM2 : *l'Institut de finance mathématique de Montréal) Programme de soutien aux équipes. NCE-MITACS: canadian network of Centers of Excellence, Mathematics of Information Technology and Complex Systems.*

NSERC	<u>Lynda Khalaf</u>	01/04/19 -31/05/24	Simulation-based multiple inference problems: theory and application	**100 000 $**
SSHRC	Marie-Claude Beaulieu Jean-Marie Dufour <u>Lynda Khalaf</u>	01/04/19 -31/05/24	Simulation-based inference on measures of financial risk	**289 000 $**
SSHRC	<u>Charles Saunders</u> Lynda Khalaf	01/07/16 -31/06/18	Finite-Sample Spatial Econometric Models: Theory and Application	**38 000 $**
SSHRC	<u>Bertille Antoine</u> Lynda Khalaf Maral Kichian	01/06/16 - 31/05/21	Estimation uncertainty, instabilities, and nonlinearities in structural models	**115 107 $**
SSHRC	Marie-Claude Beaulieu <u>Jean-Marie Dufour</u> Lynda Khalaf	01/06/15 - 31/05/20	Errors in variables, time-varying parameters, and simulation-based inference: Robust tools for dynamic models and financial analysis	**180 500 $**
Progetto ITALY – Grants for Visiting Professor and Scholar	Lynda Khalaf Giovanni Urga (Annamaria Bianchi Arturo Leccadito)	10/4/2015 - 20/6/2015	Cointegration and Structural Stability	**3 000 Euros**
FQRSC	<u>Russell Davidson</u> Jean-Marie Dufour, John Galbraith Pascale Valery Doug Hodgson Lynda Khalaf Vicky Zinde-Walsh Dalibor Stephanovic	01/05/14 -31/04/18	La théorie économétrique et son application aux études empiriques des événements irréguliers ou uniques en macroéconomie et finance, la distribution des revenus, et les marchés des objets d'art	**211 200 $**

CIHR	Menon, Kusum Anand Acharya Karen Choong Lynda Khalaf Margaret Lawson Lauralyn McIntyre James McNally Timothy Ramsay Hector Wong	01/02/14 -31/08/16	Steroid Use in Pediatric Fluid and Vasoactive Infusion Dependent Shock (STRIPES)	**597 372 $**
The Leverhume Trust	Lynda Khalaf Giovanni Urga	April-June 2015 and 2016	Visiting Professor Cass Business School UK	**15 500£**
IFM2	Marie-Claude Beaulieu Lynda Khalaf	01/06/13 - 31/05/16	Invariance and irregular econometric problems	**51 375 $**
SSHRC	Marie-Claude Beaulieu Jean-Marie Dufour Lynda Khalaf	01/06/13 - 31/05/18	Non-Linear and Finite Sample Evidence on Mutual Fund Performance	**349 221 $**
SSHRC	Marie-Claude Beaulieu Jean-Marie Dufour Lynda Khalaf	01/06/11 - 31/05/14	Invariance, Identification and Irregular Econometric Problems: Robust tools for Multivariate Models and Asset Pricing Analysis	**96 000 $**
SSHRC	Marie-Claude Beaulieu Jean-Marie Dufour Lynda Khalaf	01/06/10 - 31/05/13	Information Flow Between Canada and the United States	**67 500 $**
FQRSC	Russell Davidson Jean-Marie Dufour, John Galbraith Nikolay Gospodinov Doug Hodgson Lynda Khalaf Vicky Zinde-	01/04/10 -31/05/14	L'Économétrie des Phénomènes Irréguliers en Macroéconomie, sur les Marchés Financiers, et dans la Répartition des Revenus: Théories et Applications.	**376 584 $**

	Walsh			
NCE-MITACS	Jean-Marie Dufour René Garcia Lynda Khalaf Nour Meddahi Benoît Perron Eric Renault Marcel Rindisbacher Jérome Detemple Marine Carrasco Benoit Perron Silvia Goncalves	01/04/09 -31/03/10	Mathematical and statistical methods for Financial modeling and Risk Management	**140 000 $**
SSHRC	Marie-Claude Beaulieu Jean-Marie Dufour Lynda Khalaf	01/06/08 - 31/05/11	Identification-Robust Inference in Multivariate Reduced Rank Regression and Factor Models	**76 000 $**
IFM2	Michel Gendron Marie-Claude Beaulieu Lynda Khalaf Christian Genest Jean-Marie Dufour	01/06/07 - 31/05/10	Financial Market Integration : Stocks, Oil and Gas in North America	**60 000 $**
SSHRC	Marie-Claude Beaulieu Jean-Marie Dufour Lynda Khalaf	01/06/07 - 31/05/10	Financial Market Integration : Testing Financial and Political Models with Finite Sample Methods	**70 000 $**
FQRSC	Jean-Thomas Bernard Denis Bolduc Jean-Marie Dufour Lynda Khalaf	01/05/06 - 31/05/10	Demande et Prix de l'énergie : modèles et analyse économétrique appliqués au Québec	**389 584 $**

COMMUNICATIONS (since 2010)

- **Refereed conference presentations**

1. "Simulation-based matching inference with applications to DSGE models", with Bertille Antoine, Maral Kichian and Zhenjiang Lin (2019). *NBER-EFSF working group on Methods and Applications for DSGE Models*, the Federal Reserve Bank of Philadelphia, October 4-5 2019.

2. "Endogeneity in Empirical Risk Analysis: Multivariate Finite Sample Inference on Catastrophe Bond Mutual Funds", with Marie-Claude Beaulieu, Maral Kichian and Olena Melin. *22nd Dynamic Econometrics Conference*, Oxford UK, September 10, 2019.

3. "Arbitrage Pricing, Weak Beta, Strong Beta: Identification Robust and Simultaneous Inference", with Marie-Claude Beaulieu and Jean-Marie Dufour. *French Finance Association Conference*, Quebec, June 19, 2019.

4. "Alpha and Risk Analysis of Catastrophe Bond Mutual Funds using Exact, Simultaneous Inference Methods", with Marie-Claude Beaulieu and Olena Melin. *Société canadienne descience économique*, Quebec, May 9, 2019.

5. "Endogeneity in Empirical Risk Analysis: Multivariate Finite Sample Inference on Catastrophe Bond Mutual Funds," with Marie-Claude Beaulieu, Maral Kichian and Olena Melin. *Camp Econometrics 2019*, Clayton NY US, April 12, 2019.

6. "Identification and Persistence-Robust Exact Inference in DSGE Models", with Zhenjiang Lin and Abeer Reza. *Oxmetrics Conference,* London UK, September 11, 2018.

7. "Weak beta, strong beta: factor proliferation and rank restrictions", with Marie-Claude Beaulieu and Jean-Marie Dufour. *International Association of Applied Econometrics*, Montreal, June 27, 2018.

8. "Identification and Persistence-Robust Exact Inference in DSGE Models", with Zhenjiang Lin and Abeer Reza. *North American Meetings of the Econometric Society*, Davis CA, June 21, 2018.

9. "Weak beta, strong beta: factor proliferation and rank restrictions", with Marie-Claude Beaulieu and Jean-Marie Dufour. *Canadian Economic Association Meetings*, Montreal, June 2, 2018.

10. "Weak beta, strong beta: factor proliferation and rank restrictions", with Marie-Claude Beaulieu and Jean-Marie Dufour. *Société canadienne de science économique*, Montreal, May 9, 2018.

11. "Identification and Persistence-Robust Exact Inference in DSGE Models", with Zhenjiang Lin and Abeer Reza. *Lebanese Econometric Study Group*, Beirut, December 15 2017.

12. "Weak beta, strong beta: factor proliferation and rank restrictions", with Marie-Claude Beaulieu and Jean-Marie Dufour. *Canadian Econometric Study Group*, Toronto, October 22, 2017.

13. “Multilevel Backtesting of Value-at-Risk by Combining Dependent P-Values”, with Arturo Leccadito and Giovanni Urga. *Oxmetrics Conference*, Paris, September 11, 2017.

14. “Identification and Persistence-Robust Exact Inference in DSGE Models”, with Zhenjiang Lin and Abeer Reza. *NBER Summer Institute*, Cambridge MA, July 13, 2017.

15. “Endogeneity in empirical risk and performance analysis: finite sample inference on catastrophe bond mutual funds”, with Marie-Claude Beaulieu, Maral Kichian and Olena Melin. Ottawa, May 11, 2017.

16. “Multilevel Backtesting of Value-at-Risk by Combining Dependent P-Values”, with Arturo Leccadito and Giovanni Urga. *Camp Econometrics XII,* Lake Placid, April 8, 2017.

17. “Monte Carlo Tests with Non-Identifiable Nuisance Parameters”, with Annamaria Bianchi, Jean-Marie Dufour and Giovanni Urga, *Camp Econometrics XII,* Lake Placid, April 7, 2017. (Presented by Annamaria Bianchi).

18. “Dynamic Panels with MIDAS Covariates: Nonlinearity, Estimation and Fit”, with Maral Kichian, Charles Saunders and Marcel Voia. *NBER/NSF conference*, New York, September 17, 2016.

19. “Combining p-values to test for multiple structural breaks in cointegrated Regressions”, with Annamaria Bianchi, Michele Bergamelli and Giovanni Urga, *Oxmetrics Conference*, London, September 13, 2016. (Presented by Annamaria Bianchi).

20. “FiellerType Confidence Sets for Inequality Measures", with Jean-Marie Dufour, Emmanuel Flachaire and Abdallah Zalghout; *North American Productivity Workshop*, Quebec, June 15, 2016. (Presented by Abdallah Zalghout).

21. "Permutation tests for comparing inequality measures", with Jean-Marie Dufour and Emmanuel Flachaire; *North American Productivity Workshop*, Quebec, June 17, 2016.

22. “Endogeneity in parametric duration models with applications to clinical risk indices”, with Anand Acharya, Marcel Voia and David Wensley; *International Association for Applied Econometrics*, Milan, June 24 2016. (Presented by Marcel Voia).

23. “Do Catastrophe bond mutual funds constitute zero-beta investments?: Identification-robust evidence”, with Marie-Claude Beaulieu and Olena Melin; *International Association for Applied Econometrics*, Milan, June 23 2016. (Presented by Olena Melin).

24. “Reliable inference for inequality measures with heavy-tailed distribution”**,** with Jean-Marie Dufour and Emmanuel Flachaire, *Camp Econometrics 2016*, Clayton NY, April 10, 2016.

25. “Dynamic panel analysis of market debt ratios”, with Marie-Claude Beaulieu and Charles Saunders. *9th International Conference on Computational and Financial Econometrics* (CFE 2015), London, December 12, 2015.

26. “Dynamic Panels with MIDAS Covariates: Nonlinearity, Estimation and Fit”, with Maral Kichian, Charles Saunders and Marcel Voia. *European Winter Meetings of the Econometric Society*, Milan, December 16, 2015.

27. “Testing for Multiple Breaks in the VECM Framework: a Minimum p-value Approach”, with M. Bergamelli and G. Urga*.* *World Meetings of the Econometric Society*, Montreal, August 20, 2015.

28. “Non-standard confidence limits for ratios and tipping points, with applications to dynamic regressions and panel data”, with Jean-Thomas Bernard, Ba Chu and Marcel Voia. *Panel Data Conference*, Budapest, June 29 2015. (Presented by Marcel Voia).

29. “Confidence Intervals in Autoregressive Panels”, with Charles J. Saunders Invariance, and Indirect Inference, *Panel Data Conference*, Budapest, June 29 2015. (Presented by Charles Saunders).

30. “Non-standard confidence limits for ratios and tipping points, with applications to dynamic regressions and panel data”, with Jean-Thomas Bernard, Ba Chu and Marcel Voia. *International Association for Applied Econometrics*, Thessaloniki, June 25 2015. (Presented by Marcel Voia).

31. “Exact Inference in DSGE models”, with A. Reza and Z. Lin. *Barcelona GSE summer forum*, Barcelona, June 8, 2015. (Presented by Abeer Reza).

32. “Exact Inference in DSGE models”, with A. Reza and Z. Lin. *Royal Economic Society Annual Conference*, Manchester UK, March 31st, 2015. (Presented by Abeer Reza).

33. “Forecast Evaluation with Persistent Data: Simulation-Based Inference”, with Charles Saunders. *EC^2 Meetings*, Barcelona, December 12, 2014.

34. “Non-standard confidence limits for ratios and tipping points, with applications to dynamic regressions and panel data”, with Jean-Thomas Bernard, Ba Chu and Marcel Voia. *Computational and Financial Econometrics*, Pisa, December 8, 2014.

35. “Exact Inference in DSGE models”, with A. Reza and Z. Lin. *NBER/NSF Time Series Conference*, St. Louis Federal Reserve, September 26, 2014. (Presented by Abeer Reza).

36. “Exact Inference in DSGE models”, with A. Reza and Z. Lin. *10th Dynare Conference,* Banque de France, Paris, September 18, 2014. (Presented by Zhenjiang Lin).

37. “Endogeneity in parametric duration models with applications to clinical risk indices”, with Anand Acharya and Marcel Voia. *Oxmetrics Conference*, London, September 4, 2014. (presented by Anand Acharya).

38. “Testing for Multiple Breaks in the VECM Framework: a Minimum p-value Approach”, with M. Bergamelli and G. Urga. International Association for Applied Econometrics, London, June 25, 2014. (presented by Michele Bergamelli).

39. “Endogeneity in parametric duration models with applications to clinical risk indices”, with Anand Acharya and Marcel Voia. *Société canadienne de science économique*, Ottawa, May 16, 2014.

40. “Endogeneity in parametric duration models with applications to clinical risk indices”, with Anand Acharya and Marcel Voia. *Camp Econometrics*, Watking Glen NY, April 4, 2014 (presented by Marcel Voia).

41. “Testing for Multiple Breaks in the VECM Framework: a Minimum p-value Approach”, with Michele Bergamelli and Giovanni Urga. *Camp Econometrics*, Watking Glen NY, April 5, 2014 (presented by Michele Bergamelli).

42. “Dynamic Panels with MIDAS Covariates: Estimation and Fit”, with Maral Kichian, Bank of Canada and the University of Ottawa, Charles Saunders, Carleton University and Marcel Voia, Carleton University. *EC^2 Meetings*, Cyprus, December 13, 2103 (Presented by Charles Saunders).

43. “Identification Robust Inference in Cointegrating Regressions”, with Giovanni Urga. *North American Meetings of the Econometric Society*, Los Angeles, June 14, 2013.

44. “Dynamic Panels with MIDAS Covariates: Estimation and Fit”, with Maral Kichian, Bank of Canada and the University of Ottawa, Charles Saunders, Carleton University and Marcel Voia, Carleton University. *Canadian Economic Association Meetings*, Montreal, May 31st, 2013 (Presented by Charles Saunders).

45. “Statistical Test Inversion and Numerical Projections with Particle Swarm Optimization”, with Zhenjiang Lin, *Canadian Economic Association Meetings*, Montreal, May 31st, 2103 (Presented by Zhenjiang Lin).

46. “Identification Robust Inference in Cointegrating Regressions”, with Giovanni Urga. *EC^2 Conference,* Maastricht, December 14, 2012.

47. “Identification Robust Inference in Cointegrating Regressions”, with Giovanni Urga. *Canadian Econometrics Study Group*, Kingston, October 28, 2012.

48. “Identification Robust Inference in Cointegrating Regressions”, with Giovanni Urga. *Oxmetrics Conference*, London, September 3, 2012.

49. “Structural Multi-Equation Macroeconomic Models: Complete versus Limited-Information Identification-Robust Estimation and Fit”, with Jean-Marie Dufour and Maral Kichian, *Society for Computational Econometrics,* Prague, June 28, 2012.

50. “Dynamic Panels with MIDAS Covariates: Estimation and Fit”, with Maral Kichian, Bank of Canada and the University of Ottawa, Charles Saunders, Carleton University and Marcel Voia, Carleton University. *Panel Data Conference*, Montreal, July 6, 2012.

51. “Identification Robust Inference in Cointegrating Regressions”, with Giovanni Urga. *Camp Econometrics*, Cooperstown, NY, April 14, 2012.

52. “Pivotal Statistics for Testing and Inference with Time Varying Parameters”, with Jean-Thomas Bernard, Maral Kichian and Clement Yelou, *Computational and Financial Econometrics*, London, December 19, 2011.

53. “Factor Based Identification-Robust Inference in IV Regressions”, with George Kapetanios and Massimiliano Marcelino, *Computational and Financial Econometrics*, London, December 19, 2011.

54. “Structural Multi-Equation Macroeconomic Models: Complete versus Limited-Information Identification-Robust Estimation and Fit”, with Jean-Marie Dufour and Maral Kichian, *EC^2 Meetings, Florence*, December 17, 2011. Presented by Jean-Marie Dufour.

55. “Factor Based Identification-Robust Inference in IV Regressions”, with George Kapetanios and Massimiliano Marcelino, *EC^2 Meetings, Florence*, December 17, 2011.

56. “Factor Based Identification-Robust Inference in IV Regression”, with George Kapetanios and Massimiliano Marcelino, *European Meetings of the Econometric Society*, Oslo, August 27, 2011.

57. “How Fama-MacBeth Can Go Wrong - and an Informative Solution”, with Huntley Schaller, *European Meetings of the Econometric Society*, Oslo, August 28, 2011. Presented by Huntley Schaller.

58. “The Environmental Kuznets Curve: Tipping Points and Uncertainty”, with Jean-Thomas Bernard, Mike Gavin and Marcel Voia. *Canadian Economic Association Meetings*, Ottawa, June 4, 2011.

59. “The Environmental Kuznets Curve: Tipping Points and Uncertainty”, with Jean-Thomas Bernard, Mike Gavin and Marcel Voia. *Canadian Economic Association Meetings*, Ottawa, June 4, 2011.

60. “The Environmental Kuznets Curve: Tipping Points and Uncertainty”, with Jean-Thomas Bernard, Mike Gavin and Marcel Voia. *Société canadienne de science économique*, Sherbrook, May 12, 2011.

61. “Factor Based Identification-Robust Inference in IV Regressions”, with George Kapetanios and Massimiliano Marcelino, *High Dimensional Econometric Modeling*, London, December 3, 2010.

62. “The Environmental Kuznets Curve: Tipping Points and Uncertainty”, with Jean-Thomas Bernard, Mike Gavin and Marcel Voia. *Computational and Financial Econometrics*, London, December 10, 2010.

63. “Estimating and Testing Cross-Sectional Asset-Pricing Models, a Robust IV Econometric Technique”, with Huntley Schaller. *Canadian Economic Association Meetings*, Québec, May 29, 2010.

64. “Further evidence in multivariate conditional asset pricing and financial integration in North America”, with Marie-Claude Beaulieu and Marie-Hélène Gagnon, *Mathematical Finance Days*, Montreal, May 13, 2010.

65. “Structural Change and the Dynamics of Energy Prices: an Identification Robust Test for Time Varying Parameters”, with Dufour J.-M, Bernard J.-T., and M. Kichian. *Société Canadienne de Science Économique*, Québec, May 12, 2010.

- **Keynote Presentations**

1. “Multilevel Backtesting of Value-at-Risk by Combining Dependent P-Values”, with Arturo Leccadito and Giovanni Urga. *5th International Conference in Memory of Carlo Giannini: “RECENT DEVELOPMENTS IN ECONOMETRIC METHODOLOGIES”*, Bergamo, 25 November 2016.

2. “Weak Exogeneity and Stability Tests of Cointegrated Relations”, with Michel Bergamelli and Giovanni Urga. *Ana Timberlake Memorial Lecture, Oxmetrics conference*, London September 12, 2016.

3. “Multilevel back-testing of Value-at-Risk by Combining Dependent P-Values”, with Arturo Leccadito and Giovanni Urga. *2nd Leverhulme Trust Lecture, Cass Business School*, London, June 1, 2016.

4. “Weak beta, strong beta: factor proliferation and rank restrictions”, with Marie-Claude Beaulieu and Jean-Marie Dufour. *1st Leverhulme Trust Lecture, Cass Business School*, London, June 23, 2015.

5. “Dynamic Panels with MIDAS Covariates: Estimation and Fit”, with Maral Kichian, Charles Saunders, and Marcel Voia. *Conference in honor of Carlo Giannini*, Bergamo, March 15, 2013.

6. “L'économétrie et l'évidence fallacieuse: erreurs et avancées”. Allocution Présidentielle, *Société Canadienne de Science Économique*, Québec, May 15, 2013.

- **Invited Seminars**

1. “Simulation-based matching inference with applications to DSGE models”, with Bertille Antoine, Maral Kichian and Zhenjiang Lin. University of Bergamo, November 28, 2019.

2. “Endogeneity in Empirical Risk Analysis: Multivariate Finite Sample Inference on Catastrophe Bond Mutual Funds,” with Marie-Claude Beaulieu, Maral Kichian and Olena Melin. The University of Guelph, November 5, 2019.

3. “Identification and Persistence-Robust Exact Inference in DSGE Models”, with Abeer Reza and Zhenjiang Lin. CIREQ conference in econometrics, May 10, 2019.

4. “Alpha and Risk Analysis of Catastrophe Bond Mutual Funds using Exact, Simultaneous Inference Methods”, with Marie-Claude Beaulieu and Olena Melin. American University of Beirut, March 26, 2019.

5. “Weak beta, strong beta: factor proliferation and rank restrictions”, with Marie-Claude Beaulieu and Jean-Marie Dufour. University of Bergamo, March 21st, 2019.

6. “Weak beta, strong beta: factor proliferation and rank restrictions”, with Marie-Claude Beaulieu and Jean-Marie Dufour. *4th Financial Econometrics and Risk Management conference, Western University*, Toronto, April 20, 2018.

7. “Weak beta, strong beta: factor proliferation and rank restrictions”, with Marie-Claude Beaulieu and Jean-Marie Dufour. *Conference on Identification in Econometrics, Vanderbilt University*, Nashville, April 21, 2018.

8. "Multilevel and Tail Risk Management: Backtesting ETFs, with Arturo Leccaditto and Giovanni Urga. *University of Bergamo*, December 12, 2018.

9. “Weak Beta, Strong Beta: Factor Proliferation and Rank Restrictions”, with Marie-Claude Beaulieu and Jean-Marie Dufour. *Ohio State University*, Columbus, November 6, 2017.

10. “Weak Beta, Strong Beta: Factor Proliferation and Rank Restrictions”, with Marie-Claude Beaulieu and Jean-Marie Dufour. *Michigan State University*, East Lansing, October 26, 2017.

11. "Multilevel and Tail Risk Management: Backtesting ETFs, with Marie-Claude Beaulieu and Jean-Marie Dufour. *The University of Waterloo*, October 20, 2017."

12. "Identification and Persistence-Robust Exact Inference in DSGE Models", with Abeer Reza and Zhenjiang Lin. **Triangle Econometrics Workshop** (host: North Carolina State University), Research Triangle Park NC, April 6, 2017.

13. "Covariance Invariance Results for HAC Robust Tests in Multiple Equation Models”, with. CIREQ conference in honor of Jean-Marie Dufour, May 7, 2016.

14. “Endogeneity in parametric duration models with applications to clinical risk indices”, with Anand Acharya, Marcel Voia and David Wensley; The University of British Columbia, November 25, 2015.

15. “Persistence Robust Simulation-Based Inference for Autoregressive Moving Average Processes” with Beatriz Peraza. *CIREQ Time Series conference*, May 9, 2014.

16. “Forecast Evaluation with Persistent Data: Simulation-Based Inference”, with Charles Saunders *CIREQ Time Series conference*, May 9, 2014. (Presented by Charles Saunders).

17. Factor Based Identification-Robust Inference in IV Regressions”, with George Kapetanios and Massimiliano Marcellino, *CIREQ conference on High Dimensional Problems in Econometrics*, Montreal, May 5, 2012.

18. Factor Based Identification-Robust Inference in IV Regressions”, with George Kapetanios and Massimiliano Marcellino, *Simon Fraser University, November 22,* 2011.

19. “The Environmental Kuznets Curve: Tipping Points and Uncertainty”, with Jean-Thomas Bernard, Mike Gavin and Marcel Voia. *Panel Data Conference*, Montreal, July 9, 2011.

20. How Fama-MacBeth Can Go Wrong -- and an Informative Solution”, with Huntley Schaller, European University Institute, Florence, December 6, 2010.

21. Structural Multi-Equation Macroeconomic Models: A System-Based Estimation and Evaluation Approach”, with Jean-Marie Dufour and Maral Kichian, Macroeconometric Workshop, Duke University, October 7, 2010.

22. Structural Multi-Equation Macroeconomic Models: Identification-Robust Estimation and Fit, with Jean-Marie Dufour and Maral Kichian, CIREQ/CIRANO Time Series conference, May 14, 2010.

PROFESIONNEL ACTIVITIES

- Professional Associations/Committees
    - Regular member, g*roupe de recherche en économie de l’énergie, de l’environnement et des ressources naturelles* [GREEN], université Laval, summer 1996 to date. Regular member, *centre de recherche et développement en économique* - *centre interuniversitaire de recherche en économie quantitative* [CRDE-CIREQ], summer 2001 to date. Member of : Econometric Society, Society for Computational Economics, Société Canadienne de Science Économique, Canadian Economic Association.
    - Member of the Advisory Committee, Society for Computational Economics, 2012-
    - *Président Désigné*, Société Canadienne de Science Économique; 2011-2012. *Président* 2012-2013. *Président* sortant 2012-2013.

- Member of the *Environmental Economics and Policy Research Network* 2012 [Co-leaders: Stewart Elgie, University of Ottawa, Dr. Scott Taylor, University of Calgary].

- Organising Conferences :

  - Co-organizer [joint with M. Webb and M. Yazbeck] of Canadian Econometric StudyGroup Meetings, Ottawa, October 2018.
  - Member of the Scientific Committee of EMEE 2019 – 12TH INTERNATIONALWORKSHOP ON EMPIRICAL METHODS IN ENERGY ECONOMICS (to beheld in Quebec 18-19 July 2019).
  - Co-organizer [joint with Marcel Voia] of the North American Productivity Conference, Quebec, June 2016.
  - Member of the organizing committee, the World Congress of the Econometric Society, Montreal, August 2015.
  - Co-organizer [joint with Marcel Voia] of the North American Productivity Conference, Gatineau June 2014.
  - Organizer of the Société Canadienne de Science Économique Conference, 9-11 May 2012.
  - Member of the Advisory Scientific Committee of the Panel Data Conference (July 2012).
  - Co-organizer [joint with Jean-Marie Dufour and Marcel Voia] of the Panel Data Conference (July 2011).
  - Co-organizer [joint with Marcel Voia] of the Canadian Econometric Study Group conference, 2009.
  - Member of the Scientific Committee of the Canadian Econometric Study Group conference: 2007; 2006; 2004.
  - Member of the Executive Council, Canadian Economic Association, 2007 – 210.
  - Member of the Scientific Committee of *Computational and Financial Econometrics* conference, 2007- 2015.
  - Member of the « conseil exécutif de la Société Canadienne de Science Économique », 2000-2006, and 2014- to date.
  - Member of the Scientific Committee of the Society for Computational Economic Conference, 2006.
  - Co-organizer [joint with Marie-Claude Beaulieu, Jean-Marie Dufour and Craig MacKinlay], *Simulation Based and Finite Sample Inference in Finance I* conference, Québec, May 2-3, 2003, and *Simulation Based and Finite Sample Inference in Finance II,* Québec, April 27-28, 2005.

- Academic and Research Evaluation:

  - Evaluator, for the *European Research Council Executive Agency,* 2012, 2013, 2015.
  - Chair, Adjudication Committee 7, Standard Research Grants, *Social Sciences and Humanities Research Council of Canada*, 2009 and 2010.

- Evaluator for the U.S. *National Science Foundation*: Winter 2010; Fall 2009; Fall 2008; Winter and Fall 2007; Winter 2006.
- Evaluator for the *Social Sciences and Humanities Research Council of Canada*, Winter 2007; Fall 2000.
- Evaluator for the FCAR (Government of Québec Grants), Fall 2001.
- Member of Adjudication Committee, *Social Sciences and Humanities Research Council of Canada*, National Doctoral Competition, 2007.
- Member of Adjudication Committee 7, Standard Research Grants, *Social Sciences and Humanities Research Council of Canada*, 2002-2003 and 2003-2004 competition.
- Member of the Evaluation Committee of the Masters Program, Institut National de la Recherche Scientifique, INRS-EAU, Québec, Canada, 2002.
- External examiner: PhDs: Université de Montréal 2005 and 2016; McGill University 2016; tenure and promotion: 12 cases in Canada and internationally.

- Editorial and Refereeing Responsibilities:

    - Guest co-editor, *Econometrics*, Special Edition on Simulation based Economtric methods (2018- to date)
    - Associate Editor, *Computational Statistics and Data Analysis* (Special Edition on computational econometrics, 2007).
    - Guest Editor, *Computational Statistics and Data Analysis* (Special Edition on computational and financial econometrics 2009, and 2011-13).
    - Guest Editor, *Actualité économique*, 2015.
    - Referee for:
        - A*ctualité économique,* 1999, 1997.
        - Applied Economics, 2012.
        - *American Journal of Agriculture Economics,* 2003.
        - *Canadian Journal of Agriculture Economics,* 2000, 1999.
        - *Canadian Journal of Development Studies* 2003.
        - *Canadian Journal of Economics,* 2003, 2002.
        - *Companion to Theoretical Econometrics*, Blackwell, 1999.
        - *Computational Economics,* 2005, 2004.
        - *Computational Methods in Decision-Making, Economics and Financ*e, the Kluwer Applied Optimization Series, 2001.
        - *Computational Statistics and Data Analysis,* 2005-2007, 2003, 2002, 2011.
        - *Computer-Aided Econometrics*, 2000.
        - *Econometrica, 2011, 2012, 2013.*
        - *Econometrics Journal*, 1999.
        - *Econometric Reviews*. 2010, 2009, 1999, 1997, 2011, 2013, 2016.
        - *Economic Modeling,* 2006-2008; 2005, 2011.
        - *Energy Studies Review*, 2005, 2002.
        - *International Journal of Forecasting* 2014.
        - *Journal of Applied Econometrics*, 2005-2007, 2014, 2016.
        - *Journal of Econometrics*, 1996, 1999, 2001-2009, 2011- to date
        - *Journal of Economic Dynamics and Control*, 1999.

- *Journal of Financial Econometrics,* 2003.
- *Mathematical Social Science*, 2001.
- *Psychometrica 2004.*
- *Review of Economics and Statistics,* 2007.

GRADUATE STUDENTS SUPERVISION

- Masters Students[5]:

Charles Saunders (Director, 2011**).** *Thesis: Forecast Model Evaluation in Small-Sample Persistent Processes: A Simulation Study*. Presently, Lecturer, the University of Western Ontario.

Marie-Élaine Denis (co-Director, Université Laval, 2005). Thesis: *Prévision de la demande totale d'énergie par secteur au Québec : facteurs économiques et tendance autonomes*. Presently, at the Canadian Federal Government.

Johanne Boivin (co-Director, Université Laval). Thesis: *Les changements de l'intensité énergétique des industries manufacturières canadiennes, 1976-1996*, 09-2002 ; 01-2005. Presently, at the Canadian Federal Government.

Marie-Hélène Gagnon (Director, Université Laval). Thesis: *Tester l'intégration des marchés financiers Canada-US*. 09-2003 ; 01-2005. Presently, Associate Professor of Finance, Université Laval.

Sébastien McMahon (Co-director, Université Laval). Thesis: *Prix de l'Aluminium, prévision et stabilité*. 01-2003 ; 01-2005. Presently, at the Canadian Federal Government.

Idoudi Nadhem (Co-director, Université Laval). Thesis : *La demande d'électricité du secteur industriel québécois: analyse du changement changement structurel dans une perspective de prévision* ; 01-2000, 10-2003. Presently, at Hydro Québec.

Moyneur Eric (Co-director, Université Laval). Thesis : *Méthodes d'inférence dans les modèles discrets/continus en présence d'instrumentation faible* ; 01-2000, 08-2002. Presently, independent research consultant.

Côté Bruno (Co-director, Université Laval). Thesis : *Analyse des mesures sectorielles de consommation d'énergie et d'activité économique par la méthode des composantes principales : une application canadienne* ; 09-1999, 07-2002. Presently, Gouvernement du Québec.

Khalil Richard (Co-director, Université Laval). Thesis : *Expériences Monte Carlo dans les modèles d'hétéroscédasticité conditiollelle autorégressive, approche paramétrique et semi-paramétrique* ; 09-2000, 04-2001. Presently, independent financial consultant**.**

[5] At Carleton, the Masters program in Economics has both a thesis and non-thesis options. Historically, a vast majority of students have selected to complete the non-thesis option for their Masters.

Bilodeau Jean-Francois (Director, Université Laval). Thesis : *Analyse de processus de sauts dans les prix du pétrole brut* ; 01-1998, 02-2000. Presently, at the Canadian Federal Government.

Larochelle-Coté Sébastien (Co-director, Université Laval). Thesis : *Mesures de pauvreté et d'inégalité*: *Inference Statistique* ; 09-1998, 01-2000. Presently, at the Canadian Federal Government.

Genest Ian (Co-director, Université Laval). Thesis : *La méthode hédonique: application à la peur du gaz naturel* ; 09- 1996, 08-1998. Presently, at Hydro Québec.

- Ph-D. Students[6]

Debora Loccisano. (Director, Carleton University). 09/2019 -

Florian Richard. (Director, Carleton University). 09/2017 –

Haowei Tang. (Director, Carleton University). 09/2017 –

Abdallah Zalghout. (Director, Carleton University). Graduated **June 2019**. Thesis: *Three Essays on Statistical Inference on Inequality Measures*. Presently, at the Canadian Federal Government, and Lecturer Carleton University.

Olena Melin. (Co-Director, the University of Ottawa). Graduated **October 2018**. Thesis: *Essays on Catastrophe Bond Mutual Funds* Presently. Presently, assistant professor, the University of Nottingham, Singapore, and at the Canadian Federal Government (on leave).

Acharya, Anand. (co-Director, Carleton University). Thesis: *Robust Instrumental Variables and Accelerated Life Regressions.* **Graduated 2016**. Presently, Air Canada and Adjunct Professor, Carleton University.

Beatriz Peraza-Lopez. (Director, Carleton University). Thesis: *Three Essays on the Study of Persistence via Impulse-Response Confidence Bands with Application to Autoregressive Moving Average (ARMA) Processes*. **Graduated 2016**. Presently, at the Canadian Federal Government.

Zhenjiang Lin. (Director, Carleton University). Thesis: *Four Essays on Identification-Robust Numerical and Statistical Tools with Applications to Dynamic Stochastic General Equilibrium Models.* **Graduated 2015**. Presently, Assistant Professor, University of Nottingham China.

Charles Saunders. (Director, Carleton University). Thesis: *Four Essays on Dynamic Panel Models.* **Graduated 2015**. Presently, Director MFE program, the University of Western Ontario.

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[6] Committee member of 11 other PhD students.

Gagnon, Marie-Hélène. (Co-Director, Université Laval). Graduated 2010. Thesis: *Financial Market Integration and Political Convergence in North America*. Presently, Associate Professor of Finance, Université Laval.

Yélou, Clément (Co-Director, Université Laval). Graduated 2006. *Thesis* : *Demande d'électricité: méthodes économétriques pour évaluer la stabilité structurelle et construire des intervalles de confiance pour les élasticités*. 09-2002, 06-2006. Presently, at the Canadian Federal Government.