September 7, 2007

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.

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 -

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

- 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 -

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

DISTINCTIONS

Fellow titles

- *Bank of Canada* Research Fellow, 2007-2012

  “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." ”

- *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*, 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*, 1996 -
- 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

- Officer of the *National Order of Québec* [Officier de l'*Ordre national du Québec*], Government of Québec, 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, *Econometrica*, 1996 -2002.
Associate Editor, *Journal of Econometrics*, 1994 -
Member of Editorial Board, *Empirical Economics*, 1994 - 2003.
Associate Editor, *Annales d'Économie et de Statistique*, 1990 -
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.

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, Institut für Wirtschaftsforschung Halle, Germany, July 2005, May 2006 - July 2007.
- 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

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

- 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

- "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 Non-standard 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

- CIREQ Conference on GMM (Montréal, November 16-17, 2007), member of Programme Committee.
- 2007 European Meeting of the *Econometric Society* (Budapest, August 27-31, 2007), member of Programme Committee.
- 2006 European Meeting of the *Econometric Society* (Vienna, August 20-24, 2006), member of Programme 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 (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
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
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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

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145. “Exact Monte Carlo Tests Applied to Models Estimated by Indirect Inference and Efficient Method of Moments (with Pascale Valéry), Discussion Paper, C.R.D.E., Université de Montréal, 1999, 46 pages.
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149. “Analyses de sensibilité et calibrage dans les modèles calculables d’équilibre général” (with Touhami Abdelkhalek), Discussion Paper, C.R.D.E., Université de Montréal, 1999, 55 pages.
150. “Inférence statistique et techniques de projection dans les modèles à équations simultanées” (with Mohamed Taamouti), Discussion Paper, C.R.D.E., Université de Montréal, 1999, 30 pages.
151. “Simulation-Based Finite and Large Sample Inference Methods in Simultaneous Equations” (with Lynda Khalaf), Discussion Paper, C.R.D.E., Université de Montréal, 1996 (last revision 1997), 32 pages.

152. “Simulation Based Finite and Large Sample Inference Methods in Multivariate Regressions and Seemingly Unrelated Regressions” (with Lynda Khalaf), Discussion Paper, C.R.D.E., Université de Montréal, November 1996 (last revision February 1998), 37 pages.
153. “Régions de confiance pour les paramètres calibrés de modèles calculables d’équilibre général” (with Touhami Abdelkhalek), Discussion Paper, C.R.D.E., Université de Montréal, 1997, 22 pages.
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156. “Parsimonious Autogressive Conditions for Non-Causality in Multivariate ARMA Models” (with David Tessier), Discussion Paper, C.R.D.E., Université de Montréal, 1994, 11 pages.
157. “Inférence statistique pour modèles de simulation et modèles calculables d’équilibre général” (with Touhami Abdelkhalek), C.R.D.E., Université de Montréal, 1994, 29 pages.
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163. “Report of Nineteenth NBER-NSF Seminar on Bayesian Inference in Econometrics”, 1979, 16 pages.

LECTURE NOTES

164. Time series analysis
    (a) “Introduction to time series analysis”, 1998, 11 pages.
    (b) “Techniques de séries chronologiques: introduction”, 1991, 2002, 9 pages.
    (c) “Histoire de l’analyse des séries chronologiques”, 1992, 2004, 34 pages.
    (d) “Descriptive methods for time series”, 1999, 21 pages.
    (e) “Introduction to stochastic processes”, 1998, 2003, 65 pages.
    (f) “Introduction à la théorie des processus stochastiques”, 1991, 1998, 53 pages.
    (g) “Descriptive methods for time series”, 1998, 2003, 11 pages.
    (h) “Méthodes descriptives pour l’analyse des séries chronologiques”, 1992, 2003, 21 pages.

(i) “Estimation of the mean and autocorrelations of a stationary process”, 1998, 2003, 9 pages.
(j) “Estimation de la moyenne et de la fonction d’autocorrélation d’un processus stationnaire”, 1991, 2003, 6 pages.
(k) “Model selection criteria”, 1998, 2003, 10 pages.
(l) “Spécification de modèles ARMA par la méthode du coin”, 2002, 4 pages.
(m) “Spécification de modèles ARIMA par la méthode des autocorrélations généralisées”, 2002, 9 pages.
(n) “Estimation de modèles ARMA par la méthode du maximum de vraisemblance”, 2002, 9 pages.
(o) “Validation de modèles ARIMA”, 2002, 6 pages,
(p) “Tests de racine unitaire”, 1991, 2003, 6 pages.
(q) “Unit root tests”, 1998, 2003, 6 pages.
(r) “Optimal prediction theory”, 199, 2003, 11 pages.
(s) “Prévision de processus stationnaires et ARIMA”, 2003, 15 pages.
(t) “Multivariate time series modelling”, 1999, 2003, 15 pages.
(u) “Causalité dans les modèles de séries chronologiques multivariés”, 2003, 16 pages.
(v) “Fonctions de transfert”, 2000, 2003, 10 pages.

165. Mathematical notions for econometrics

(a) “Moments of random variables”, 1998, 2003, 14 pages.
(b) “Propriétés des moments de variables aléatoires”, 1995, 4 pages.
(c) “Distribution and quantile functions”, 2004, 33 pages.
(d) “Suites et séries”, 1991, 2003, 21 pages.
(e) “Analyse complexe et séries entières”, 1991, 2003, 19 pages.
(f) “Notions of asymptotic theory”, 1998, 2004, 23 pages.
(g) “Notions de théorie asymptotique”, 1990, 2002, 17 pages.
(h) “Hilbert spaces”, 1999, 2003, 13 pages.

166. Macroeconomic fluctuations and forecasting

(a) “Fluctuations économiques: faits stylisés”, 1990, 2005, 14 pages.
(b) “Fluctuations macroéconomiques: faits stylisés”, 1991, 2003, 15 pages.
(c) “Généralités sur l’histoire des fluctuations économiques”, 1990. 2003, 6 pages.
(d) “Histoire des cycles d’affaires aux États-Unis”, 1990, 2003, 18 pages.
(e) “Fluctuations économiques et histoire de la pensée économique”, 1990, 2003, 7 pages.
(f) “Analyse descriptive des cycles économiques”, 1990, 2003, 7 pages.
(g) “Ajustement de courbes de tendance par des méthodes de régression”, 1987, 2003, 8 pages.
(h) “Extraction de tendance et désaisonnalisation par la méthode des moyennes mobiles”, 1987, 2003, 36 pages.
(i) “Lissage exponentiel”, 1987, 2003, 16 pages.

PAPERS PRESENTED IN CONFERENCES AND SEMINARS

1. "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.
2. "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.
3. "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.
4. "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.
5. "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).
6. "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.
7. "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.
8. "Point-optimal instruments and generalized Anderson-Rubin procedures for nonlinear models" (with Mohamed Taamouti), Department of Economics, Carleton University (Ottawa; March 16, 2007).
9. "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).
10. "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.
11. "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.
12. "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).
13. "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).
14. "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).
15. "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).
16. "Point-optimal instruments and generalized Anderson-Rubin procedures for nonlinear models" (with Mohemed Taamouti), Department of Economics, Northwestern University (Evanston, Illlinois; November 14, 2006).
17. "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.

18. “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.
19. “Problems of Weak Identification in Econometrics”, Juristische und Wirtschaftswissenschaftliche Fakultät, Martin-Luther-Universität Halle-Wittenberg (Germany; October 17, 2006).
20. “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).
21. “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.
22. “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.
23. “Exact Optimal and Adaptive Inference in Linear and Nonlinear Models Under Heteroskedasticity and Nonnormality of Unknown Form” (with Abderrahimn Taamouti), 2006 European Meeting of the Econometric Society (Vienna; August 25, 2006). Paper presented by A. Taamouti.
24. “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.
25. “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.
26. “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.
27. “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.
28. “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.
29. “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.
30. “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.
31. “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 preseented by E. Iglesias.
32. “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.
33. “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.
34. “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).
35. “Short and Long Run Causality Measures: Theory and Inference” (with Abderrahim Taamouti), CIREQ Time Series Conference (Montréal; December 3, 2005).

36. “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).
37. "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).
38. "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.
39. “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).
40. "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).
41. "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.
42. “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.
43. “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.
44. “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.
45. “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.
46. “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.
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48. “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.
49. “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).
50. “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.
51. “Simplified Order Selection and Efficient Linear Estimation for VARMA Models” (with Tarek Jouini), Joint Statistical Meetings 2005, American Statistical Association (Minneapolis; August 9, 2005).
52. “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.
53. “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.

54. “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.
55. “Finite and large sample distribution-free inference in linear median regressions under heteroskedasticity and nonlinear dependence of unknown form” (with Élise Coudin), Confereence in Tribute to Jean-Jacques Laffont (Université de Toulouse I – Sciences Sociales, Toulouse; June 30, 2005). Paper presented by E. Coudin.
56. “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.
57. “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.
58. “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.
59. “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.
60. “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).
61. “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).
62. “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.
63. “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.
64. “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.
65. “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.
66. “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.
67. “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.
68. “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.
69. “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).

70. “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).
71. “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.
72. “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).
73. “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).
74. “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).
75. “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.
76. “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.
77. “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.
78. “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.
79. “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).
80. “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.
81. “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.
82. “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.
83. “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.
84. “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.
85. “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.
86. “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.
87. “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.

88. “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.
89. “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.
90. “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).
91. “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.
92. “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.
93. “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.
94. “Projection-Based Statistical Inference in Linear Structural Models with Possibly Weak Instruments” (with Mohamed Taamouti), Department of Economics, University of Southampton (February 18, 2004).
95. “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).
96. “Point-Optimal Instruments and Generalized Anderson-Rubin Procedures for Nonlinear Models” (with Mohamed Taamouti), Tinbergen Institute, Universiteit van Amsterdam (February 13, 2004).
97. “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).
98. “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.
99. “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.
100. “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).
101. “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.
102. “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).
103. “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).
104. “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.
105. “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.

106. “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.
107. “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.
108. “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).
109. “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.
110. “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).
111. “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.
112. “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.
113. “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).
114. “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.
115. “Projection techniques for statistical inference on structural models with possibly weak instruments” (with Mohamed Taamouti), Department of Economics, Brown University (February 28, 2003).
116. “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).
117. “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).
118. “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).
119. “Projection techniques for statistical inference on structural models with possibly weak instruments” (with Mohamed Taamouti), Department of Economics, Cornell University (November 5, 2002).
120. “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).
121. “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).
122. “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).
123. “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.

124. “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.
125. “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.
126. “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.
127. “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).
128. “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.
129. “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.
130. “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.
131. “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.
132. “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.
133. “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.
134. “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.
135. “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.
136. “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.
137. “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).
138. “Short-Run and Long-Run Causality in Time Series” (with Eric Renault), Deutsche Bundesbank, Frankfurt, Germany (December 19, 2001).
139. “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).
140. “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).
141. “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).
142. “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.

143. “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).

144. “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).

145. “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).

146. “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).

147. “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).

148. “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.

149. “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).

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

151. “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.

152. “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).

153. “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.

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

155. “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).

156. “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.

157. “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).

158. “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).

159. “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).
160. “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).
161. “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).
162. “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.
163. “Simulation Based Inference in Simultaneous Equations” (with Lynda Khalaf), 8th World Congress of the Econometric Society (Seattle, August 14, 2000). Presented by Lynda Khalaf.
164. “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).
165. “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).
166. “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).
167. “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).
168. “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).
169. “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).
170. “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).
171. “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).
172. “Finite Sample Limited Information Inference Methods for Structural Equations and Models with Generated Regressors” (with Joanna Jasiak), Tinbergen Institute, Amsterdam (December 10, 1999).
173. “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). Presentation by Lynda Khalaf.
174. “Simulation-Based Finite and Large Sample Inference Methods in Simultaneous Equations” (with Lynda Khalaf), Society for Computational Economics (Boston College; June 25, 1999). Presentation by Lynda Khalaf.
175. “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).
176. “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).
177. “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).
178. “Simulation Based Finite and Large Sample Inference Methods in Multivariate Regressions and Seemingly Unrelated Regressions”, Department of Economics, University of Bristol (February 24, 1999).
179. “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).

180. “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).
181. “Simulation-Based Finite and Large Sample Inference Methods in Simultaneous Equations”, (with Lynda Khalaf), Department of Economics, University of Victoria (Victoria; November 18, 1998). Presentation by Lynda Khalaf.
182. “Monte Carlo Test Methods in Econometrics”, (with Lynda Khalaf), Department of Economics, University of Victoria (Victoria, November 19, 1998). Presentation by Lynda Khalaf.
183. “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).
184. -“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). Presentation by Lynda Khalaf.
185. “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). Presentation by Lynda Khalaf.
186. “Short-Run and Long-Run Causality in Time Series” (with Eric Renault), Federal Reserve Board, Washington, DC (July 16, 1998).
187. “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). Presentation by Lynda Khalaf.
188. “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). Presentation by Lynda Khalaf.
189. “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). Presentation by Lynda Khalaf .
190. “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). Presentation by Lynda Khalaf.
191. “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.
192. “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).
193. “Weak Instruments and Finite-Sample Inference Methods in Structural Models”, Malinvaud Seminar, CREST-INSEE (Paris; December 15, 1997).
194. “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).
195. “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).
196. “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). Presentation by Lynda Khalaf .
197. “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). Presentation by Olivier Torrès.
198. “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).

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

200. "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). Presentation by Lynda Khalaf.

201. "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).

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

203. "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). Presentation by Lynda Khalaf.

204. "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). Presentation by Lynda Khalaf.

205. "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). Presentation by Lynda Khalaf.

206. "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).

207. "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).

208. "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).

209. "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).

210. "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).

211. "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).

212. "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).

213. "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). Presentation by Olivier Torrès.

214. "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). Presentation by Lynda Khalaf.

215. "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). Presentation by Lynda Khalaf.

216. "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). Presentation by Lynda Khalaf.

217. "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). Presentation by David Tessier.

218. “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).

219. “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).

220. “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).

221. “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).

222. “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). Presentation by Malika Neifar.

223. “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).

224. “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).

225. “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).

226. “Exact Tests in Single Equation Autoregressive Distributed Lag Models” (with Jan Kiviet), 7th World Congress of the Econometric Society (Tokyo, Japan; August 27, 1995). Presentation by Jan Kiviet.

227. “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).

228. “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).

229. “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).

230. “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).

231. “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).

232. “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).

233. “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).

234. “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).

235. “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).

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

237. “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). Presentation by Touhami Abdelkhalek.

238. “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). Presentation by Olivier Torrès.

239. “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). Presentation by David Tessier.

240. “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). Presentation by Malika Neifar.

241. “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). Presentation by Joanna Jasiak.

242. “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). Presentation by Lynda Khalaf.

243. “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). Presentation by Olivier Torrès.

244. “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). Presentation by Touhami Abdelkhalek.

245. “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).

246. “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).

247. “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).

248. “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). Presentation by Jan Kiviet.

249. “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).

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

251. “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).

252. “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).

253. “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).

254. “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). Presentation by Bryan Campbell.

255. “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).

256. “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). Presentation by David Tessier.

257. “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).

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

259. “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).

260. “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). Presentation by Marc Hallin.

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

262. “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).

263. “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).

264. “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).

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

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

267. “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).

268. “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). Presentation by Denis Bolduc.

269. “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).

270. “Testing Causality between Vectors in Multivariate ARMA Models” (with H. Boudjellaba and R. Roy), Département d’Économique, Université Laval (Québec; April 23, 1992).

271. “Causality Testing Between Vectors in Multivariate ARMA Models” (with H. Boudjellaba and R. Roy), Department of Economics, University of Pennsylvania (February 28, 1992).

272. “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).

273. “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).

274. “Generalized Predictive Tests and Structural Change Analysis” (with E. Ghysels and A. Hall), Econometric Society European Meeting (Cambridge, U.K.; September 5, 1991).

275. “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).

276. "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).
277. "Bornes d'Eaton améliorées", Vingt-troisièmes Journées de Statistique (Strasbourg, France; May 30, 1991). Presented by Marc Hallin.
278. "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).
279. "Improved Eaton Bounds for Linear Combinations of Bounded Random Variables" (with Marc Hallin), Statistics '91 Canada (Concordia University; May 25, 1991).
280. "Invariance, Nonlinear Models and Asymptotic Tests", Department of Economics, Cornell University (Ithaca, New York; April 16, 1991).
281. "Exact Nonparametric Methods in Econometrics and Time Series", Department of Economics, McGill University (Montréal; April 12, 1991).
282. "The Influence of Changes in Measurement Units on Hypothesis Testing Procedures", Department of Economics, Wilfrid Laurier University (Waterloo, Ontario; March 9, 1991).
283. "Invariance, Rescaling, Nonlinear Models and Asymptotic Tests" (with M. Dagenais), Departments of Economics and Statistics, Southern Methodist University (Dallas, Texas; February 22, 1991).
284. "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).
285. "Testing Causality in Multivariate ARMA Models" (with H. Boudjellaba and R. Roy), Faculty of Actuarial Science and Econometrics, Universiteit van Amsterdam (November 29, 1990).
286. "Tests de causalité dans les modèles ARMA multivariés", Séminaire Malinvaud (INSEE, Paris; November 26, 1990).
287. "Generalized Predictive Tests in Econometrics" (with E. Ghysels and A. Hall), Montréal Econometrics Workshop (McGill University; October 10, 1990).
288. "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).
289. "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).
290. "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.
291. "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).
292. "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).
293. "Bounds Methods in Econometrics", Econometrics Seminar, Department of Economics, Princeton University (April 5, 1990).
294. "Bounds Methods in Econometrics", Department of Economics, University of Alberta (Edmonton, March 15, 1990).
295. "Bounds Methods in Econometrics", Department of Economics, University of British Columbia (Vancouver, March 16, 1990).
296. "Invariance, Nonlinear Models and Asymptotic Tests", Econometrics Workshop, Department of Economics, University of Pennsylvania (October 31, 1989).
297. "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).
298. "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.

299. "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.

300. "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).

301. "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).

302. "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.

303. "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).

304. "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).

305. "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.

306. "Bounds Methods in Econometrics", Cowles Foundation for Research in Economics, Yale University (April 26, 1989).

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

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

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

310. "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).

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

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

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

314. "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).

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

316. "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).

317. "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).

318. "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).

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

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

321. “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).

322. “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.

323. “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).

324. “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).

325. “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.

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

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

328. “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).

329. “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).

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

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

332. “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).

333. “Exact Tests and Confidence Regions in Regression Models with Autocorrelated Errors”, Econometric Institute, Rotterdam University (The Netherlands; November 21, 1985).

334. “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).

335. “Exact Tests and Confidence Regions in Regression Models with Autocorrelated Errors”, Canadian Econometric Study Group (University of Western Ontario, London; September 28, 1985).

336. “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.

337. “Some Robust Exact Results on Sample Autocorrelations and Tests of Randomness”, Econometric Society World Congress (M.I.T., Boston; August 20, 1985).

338. “Exact Tests and Confidence Regions in Regression Models with Autocorrelated Errors”, Econometric Society World Congress (M.I.T., Boston; August 20, 1985).

339. “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).

340. “Exact Tests and Confidence Regions in Regression Models with Autocorrelated Errors”, Department of Economics, New York University (February 6, 1985).

341. “Exact Tests and Confidence Regions in Dynamic Models”, Department of Economics, University of Western Ontario (November 21, 1984).

342. “An Economic Analysis of Export Financing: The Case of Canada”, Atlantic Economic Conference (Montréal; October 6, 1984).

343. “Some Robust Exact Results on Sample Autocorrelations and Tests of Randomness”, Canadian Econometric Study Group (Queen’s University; September 27, 1984).

344. “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.

345. “Durbin-Watson Tests with Missing Observations: Applications and Comparisons”, Annual Meeting of the American Statistical Association (Philadelphia; August 13, 1984).

346. “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).

347. “Unbiasedness of Predictions from Estimated Vector Autoregressions”, Econometric Society Winter Meetings (San Francisco; December 12, 1983).

348. “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).

349. “Unbiasedness of Predictions from Estimated Vector Autoregressions”, Third International Symposium on Forecasting (Philadelphia; June 5, 1983).

350. “Unbiasedness of Predictions from Estimated Vector Autoregressions”, Annual Meeting of the Canadian Economics Association (Vancouver; June 2, 1983).

351. “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).

352. “Sur le biais des prévisions obtenues à partir de modèles de séries chronologiques empiriques”, Université Paul-Sabatier (Toulouse, France; April 29, 1983).

353. “Predictive Tests for Structural Change and the St. Louis Equation”, 142nd Annual Meeting of the American Statistical Association (Cincinnati; August 17, 1982).

354. “A Specification Error Theorem for Predictions from Estimated Auto-regressions”, 182nd Annual Meeting of the Institute of Mathematical Statistics (Cincinnati; August 16, 1982).

355. “Investment, Taxation and Econometric Policy Evaluation: Some Evidence on the Lucas Critique”, Third Latin-American Meeting of the Econometric Society (Mexico; July 19, 1982).

356. “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).

357. “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.

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

359. “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).

360. “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).

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

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

363. “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.

364. “Tests of Exogeneity”, Fourth World Congress of the Econometric Society, Aix-en-Provence (August 29, 1980).
365. “Tests of Exogeneity”, Annual Meeting of the Canadian Economics Association (Université du Québec à Montréal; June 3, 1980).
366. “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).
367. “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).
368. “Rank Tests for Serial Dependence”, International Time Series Meeting, Guernsey (United Kingdom; October 24, 1979).
369. “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).
370. “Rank Tests for Serial Correlation”, 138th Meeting of the American Statistical Association (San Diego, California; August 17, 1978).
371. “Tests for Parameter Stability over Time”, Econometrics and Statistics Colloquium, University of Michigan (March 2, 1978).
372. “Tests for Parameter Stability over Time”, Econometrics and Statistics Colloquium, Concordia University (January 31, 1978).
373. “Tests for Parameter Stability over Time”, Econometrics and Statistics Colloquium, École des Hautes Études Commerciales (Université de Montréal, January 28, 1978).
374. “Tests for Parameter Stability over Time”, Econometrics and Statistics Colloquium, Université Laval (January 27, 1978).
375. “Tests for Parameter Stability over Time”, Econometrics and Statistics Colloquium, University of Chicago (January 17, 1978).
376. “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.
377. “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).
378. “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. 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)].
2. 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$).
3. Natural Sciences and Engineering Research Council of Canada, research grant on “Testability, identification and nonparametric statistical inference in regression and time series / Problèmes d’analyse des séries chronologiques et tests d’hypothèses non linéaires”, 2006-2009 (30000$/year).
4. 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.

5. 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.
6. Bank of Canada, "Estimation of optimization-based inflation dynamics models using identification-robust methods" (with Lynda Khalaf and Maral Kichian), 2005-2006 (15000$).
7. Bank of Canada, "Inflation and financial markets: an analysis of causal links /Inflation et marchés financiers: une analyse des liens causaux" (with David Tessier), 2004-2005 (15000$).
8. Conseil de recherches en sciences humaines du Canada, subvention de recherche sur «Financial Market Integration: Testing Financial and Political Models with Finite Sample Methods» (avec Marie-Claude Beaulieu (checheur principal) et Lynda Khalaf, 2005-2008 (70000$).
9. Institut de Finance Mathématique de Montréal, "Risk management in the presence of non-Gaussian errors / Gestion de risque en présence d'erreurs non gaussiennes", in team grant on financial econometrics and statistics, 2004-2007 (32000$/year). Other team members: Marie-Claude Beaulieu, Michel Gendron, Christian Genest, Lynda Khalaf.
10. Institut de Finance Mathématique de Montréal, "Statistical analysis for stable distributions in finance", 2003-2006 (20000$/year).
11. Fonds québécois de recherche sur la société et la culture, team research grant on "Inférence sur base de simulations en finance de marché", 2003-2006 (119700$). Other team members: Marie-Claude Beaulieu, Lynda Khalaf.
12. 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.
13. Social Sciences and Humanities Research Council of Canada, standard research grant, 2003-2006 (127846$). My application was ranked number 3 among the 115 submissions of 2002-2003.
14. Social Sciences and Humanities Research Council of Canada, research grant for organizing a conference on "Simulation Based and Finite Sample Inference in Finance" (Château Frontenac, Québec City) May 1-3, 2003 (10000$). 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.
15. 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$/year).
16. Natural Sciences and Engineering Research Council of Canada student fellowships: Ghyslaine Geoffrion (2003), Jean-François Kagy (2004).
17. Social Sciences and Humanities Research Council of Canada, research grant on "Econometric methods for analyzing non-Gaussian Capital Asset Pricing Models and other regression-based financial models" (with Marie-Claude Beaulieu and Lynda Khalaf), 2002-2005 (76580$).
18. 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$). Amount matched by the Government of Québec (131329$).
19. 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$).
20. 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).

21. 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$).
22. Canadian Network of Centres of Excellence (NCE), program on *Mathematics of Information Technology and Complex Systems* (MITACS), managed by the Centre de recherches mathématiques (Montréal), the Fields Institute (Toronto) and the Pacific Institute for the Mathematical Sciences (Vancouver). Project leader: "Simulation, Estimation and Inference in Financial Models for Risk Management and Derivative Pricing", 1998-2000 (206000$), 2000-2001 (130000$), 2001-2002 (150000$), 2002-2003 (112500$). Other team members: Jérôme Detemple, René Garcia, Christian Gouriéroux, Nour Meddahi, Benoît Perron, Eric Renault and Roch Roy.
23. Social Sciences and Humanities Research Council of Canada, research grant on "Problems in Time Series Analysis and Nonlinear Econometrics", 2000-2003 (67 000$). My application was ranked number 2 among the 79 accepted submissions of 1999-2000.
24. 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$).
25. Fonds FCAR pour la formation de chercheurs et l'aide à la recherche (Government of Québec) Research Center Grant ("Programme Centres de recherche") for the *Centre de recherche et développement en économique*, 1999-2002 (450 000$).
26. Canada Council for the Arts, Killam Fellowship for doing research on "Monte Carlo Tests in Econometrics", 1998-2000 (76000$/year).
27. Natural Sciences and Engineering Research Council of Canada, equipment grant (computer hardware and software) for "Numerically-intensive econometric and statistical research" (with Pierre Perron), 1997-98 (12 079$).
28. Natural Sciences and Engineering Research Council of Canada, research grant on "Distribution-free Methods, Invariance and Time Series Analysis", 1997-2001 (54 000$).
29. Social Sciences and Humanities Research Council of Canada, research grant on "Simulation-Based Finite and Large Sample Inference in Econometrics with Applications to Time Series and Structural Models", 1997-2000 (75 000$). My application was ranked number 1 among the 118 submissions of 1996-1997.
30. 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$).
31. Natural Sciences and Engineering Research Council of Canada, equipment grant for "Computer equipment for numerically intensive econometric research" (with Eric Ghysels and Pierre Perron), 1995-96 (23 317$).
32. 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$).
33. Natural Sciences and Engineering Research Council of Canada, research grant on "Distribution-Free Methods for Time Series, Multivariate ARMA Models and Causality", 1992-1997 (57 500$).
34. 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$).
35. Social Sciences and Humanities Research Council of Canada, research grant on "Problems in Econometrics: Finite-Sample Methods, Nonparametric Techniques and Inference in Nonlinear Models", 1991-1994 (60 000$).
36. 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 $); b) "Simulation and Computable General Equilibrium Models: Measures of Uncertainty and Statistical Inference with Applications to Developing Countries" (with E. Ghysels) 1991-1993 (27 010$).

37. 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$).
38. Fonds FCAR pour l'aide et le soutien à la recherche (Government of Québec), Main investigator for a Team research grant on "Time Series Methods in Econometrics with Macroeconomic Applications" (with Eric Ghysels, Alastair Hall, Marc Hallin, Pierre Perron, and Victoria Zinde-Walsh), 1990-1993 (266 000$).
39. 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$).
40. Natural Sciences and Engineering Research Council of Canada, research grant on "Nonparametric Methods, Invariance and Nonlinear Models", 1989-1992 (38 940$).
41. 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$).
42. Government of Québec (Ministère des relations internationales) and Communauté française de Belgique, cooperation project between Québec and Belgium on "Modelling of Time Series with Applications to Economics and Environmental Problems" (with Marc Hallin, Guy Mélard and Roch Roy), 1989-1990 (approx. 24 000$).
43. 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$).
44. Natural Sciences and Engineering Research Council of Canada, research grant on "Time Series Analysis: Finite-Sample Methods, Autocorrelation Tests and Predictograms", 1987-1990 (31 320$).
45. Social Sciences and Humanities Research Council of Canada, research grant on "Exact and Robust Methods in Econometrics" (with Pierre Perron), 1987-1989 (37 020$).
46. Natural Sciences and Engineering Research Council of Canada, research grant on "Time Series Analysis: Nonparametric Methods, Prediction and Model Stability", 1983-1986 (19 365$).
47. 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$).
48. Royal Commission on the Economic Union and Development Prospects per Canada, research grant to realize a survey on "Monetary Control in Canada", 1983-1984 (5 000$).
49. 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$).
50. Government of Québec (Fonds FCAC pour l'aide et le soutien à la recherche). Research grants on various topics in time series analysis with macroeconomic applications (with Leonard Dudley, Daniel Racette and Jacques Raynauld), 1982-1983 (18 000$), 1983-1984 (24 689$), 1984-1985 (23 638$), 1985-1986 (26 691$), 1986-1987 (26 600$).
51. Economic Council of Canada, research grant on "Public Aid to Export Financing in Canada" (with André Raynauld and Daniel Racette), 1981 (25 000$).
52. Social Sciences and Humanities Research Council of Canada, research grant on "Methods for the Analysis of Temporal Stability and Exogeneity in Econometric Models", 1980-1981 (9 985$).
53. 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$).
54. Université de Montréal (internal funds), research grant on "Tests of Parameter Stability in Economic Models", 1979-1980 (5000$).

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.

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).

COURSES GIVEN AT UNIVERSITÉ DE MONTRÉAL

- Econometrics II (Undergraduate, B.Sc. III, ECN 3150)
- Public finance (Graduate, ECN 6800)
- Time series and macroeconometrics (Graduate, ECN 6280Z, ECN 6238)
- Mathematics for economists (Undergraduate, B.Sc. I)
- Special topics in macroeconomics (Undergraduate, B.Sc. III, ECN 3900)
- Seminar in macroeconomics and econometrics (Graduate, ECN 6910)

- Seminar in public economics (Graduate, ECN 6850)
- Advanced macroeconomics (Graduate, ECN 6040)
- Business cycles and forecasting (Undergraduate, B.Sc.III, ECN 3050)
- Advanced econometrics (Graduate, ECN 7223C)

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 zProfessor, 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. Sami Dakhlia: 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: Professor of Statistics, Université du Centre, 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. Current position: Assistant Professor of Economics, Emory University, Atlanta.
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.
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: Assistant Professor of Economics, Michigan State University, East Lansing, Michigan.
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: Assistant Professor 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 -
22. Taamouti, Abderrahim: “Econometric problems in macroeconomicsd and finance: causality measures, volatility asymmetry and financial risk”, Ph.D. Thesis (Économics, Université de Montréal), Septembre 2007. Current position: Assistant Professor, Departamento de Economia, Universidad Carlos III de Madrid. Spain.

Master’s thesis and research reports (Université de Montréal)

1. Beauregard, Christian: “L’impact des politiques fédérales de dépréciation accélérée sur l’investissement manufacturier au Québec”, M.Sc. Research Report (Economics), February 1980.
2. Larocque, Marie-Josée: “Le rôle des loteries dans les finances publiques”, M.Sc. Research Report (Economics), May 1980.
3. Nyahoho, Kodjo Emmanuel: “Le traitement fiscal de l’industrie minière au Canada”, M.Sc. Research Report (Economics), May 1980.
4. Mahseredjian, Sophie: “L’analyse récursive de la stabilité des modèles linéaires: étude comparative de différents tests”, Master’s Thesis (Statistics), July 1980.
5. Ouellet, Lorraine: “Tests de neutralité de la production par rapport à la politique monétaire au Canada”, M.Sc. Research Report (Economics), August 1980.
6. Dubeau, Daniel: “Taxation des revenus du capital par secteurs d’activité au Canada : 1973-1976”, M.Sc. Research Report (Economics), August 1980.
7. Larocque, Marie-Josée: “L’impact économique du programme énergétique national”, M.Sc. Research Report (Economics), September 1981.

8. Murray, Martin: “Le plafonnement des revenus chez les médecins omnipraticiens du Québec: une évaluation”, M.Sc. Research Report (Economics), 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), August 1981.
10. Lamy, Robert: “Étude de stabilité de l’équation de St-Louis”, Master’s Thesis (Economics), February 1982.
11. Jobin, Jacques: “Mesure et incidence des dépenses fiscales au Québec, pour l’année 1977”, Master’s Thesis (Economics), March 1982.
12. Marin, Pierre: “Le coût social du subside fiscal accordé sur une résidence principale au Canada”, M.Sc. Research Report (Economics), October 1982.
13. Denis, Daniel: “Tests de l’hypothèse du taux naturel de chômage pour le Canada”, Master’s Thesis (Economics), February 1983.
14. Morissette, René, “Le traitement fiscal du mariage au Canada”, Master’s Thesis (Economics), March 1983.
15. Dupuis, Pierre: “Tests d’ajustement en séries chronologique”, Master’s Thesis (Operations Research, 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), August 1983.
17. Lemay, Suzanne: “Application de modèles de séries chronologiques multivariables à des données économiques”, Master’s Thesis (Operations Research), 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), 1983.
19. Dehaut, Michel: “L’indépendance d’une série d’observations pouvant comporter des ex aequo”, Master’s Thesis (Statistics, co-directed with Yves Lepage), 1983.
20. Hindi, Abdellah: “Tests d’efficience appliqués au marché des changes au XVIIIe siècle”, M.Sc. Research Report (Economics), December 1983.
21. Boujeddaine, Najib: “Analyse des résidus: détection des observations à l’écart et influentes”, M.Sc. Research Report (Economics), May 1984.
22. Langlois, Alain: “La prévisibilité des multiplicateurs monétaires au Canada”, M.Sc. Research Report (Economics), October 1984.
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), December 1984.
24. Gosselin, Robert: “Le traitement de la première observation en présence d’autocorrélation”, Master’s Thesis (Economics), January 1985.
25. Clermont, Robert: “Application de tests d’exogénéité à l’équation de St-Louis”, M.Sc. Research Report (Economics), August 1985.
26. Lokando, Lokondo: “Analyse de la stabilité temporelle de la demande de monnaie au Zaïre”, M.Sc. Research Report (Economics), 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), December 1985.
28. St-Onge, Sylvain: “Tests exacts dans les modèles dynamiques: une variable dépendante retardée”, M.Sc. Research Report (Economics), 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), May 1987.
30. Lamarre, Christine: “Une décomposition de la variance de séries chronologiques avec applications macroéconomiques”, M.Sc. Thesis (Economics), September 1991.
31. Farhat, Abdeljelil: “Tests d’ajustement fondés sur des simulations”, Master’s Thesis (Statistics, 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 dausalité», M.Sc. Research Report (Economics), January 2007.
34. Besner, Jean-François: «Finances d'un Québec souverain: mise à jour et analyse de sensibilité», M.Sc. Research Report (Economics), April 2007.

Other student supervision

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

CURRENTLY SUPERVISED STUDENTS

1. Tarek Jouini: Ph.D. student (Economics, Université de Montréal) – Finite-sample inference and bootstrap methods in VAR and VARMA models, with macroeconomic applications. Assistant Professor, Department of Economics, University of Windsor, July 2006 -
2. Mame Astou Diouf: Ph.D. student (Economics, Université de Montréal) – Statistical analysis of poverty and inequality measures. Economist, International Monetary Fund, Washington.
3. Doko Tchatoka, Firmin: Ph.D. student (Economics, Université de Montréal) – Exogeneity, weak identification and instrument selection.
4. Stevanovic, Dalibor: Ph.D. student (Economics, Université de Montréal).
5. Treyens, Pierre-Éric: Post-doctoral student, McGill University and Université de Montréal [Ph.D., 2007, GREQAM, Université de la Méditerranée, Marseille, France] – Bootstrapping of quantile regressions.