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POSITION

Professor of Mathematics at « Université de Toulouse Capitole », Toulouse, France.
Consultant in statistics and econometrics
Research Director at the Institut D'Economie Industrielle (IDEI)
Senior Member of Institut Universitaire de France (2002) – Chair of Statistics and Econometrics

DIPLOMA

Doctorat d'etat es Sciences (Mathematics), University of Rouen
Diplôme de l'Institut d'Etudes Politiques, University of Aix-Marseille
Diplôme d'Etudes Supérieures de Sciences Economiques, University of Aix-Marseille

RESEARCH

- Statistics and econometrics methods: functional estimation, bayesian statistics, statistical tests, asymptotic theory, statistics of stochastic processes and inverse problems.
- Applied econometrics : cost functions, microeconometric labor market, game theory and industrial organization models.

TEACHING

- Statistics and econometrics classes in the Ph.D program
- Supervisor of 45 Ph.D students.

CONSULTANT EXPERIENCE

- SOREFI Midi-Pyrénées (Deposit forecasts)
- AUTOROUTES DU SUD DE LA FRANCE (Traffic forecasts)
- FRANCE TELECOM and TELEFONICA d'Espagne (Cost and demand analysis)
- CNES (Satellites costs and contracts)
- ALCATEL Espace (Cost analysis)
- MATRA MARCONI SPACE (Procurement analysis)
- SCOT CONSEIL (Value of satellite imagery)
- SPOT IMAGE (Economic analysis of Rada SAT project, market of remote sensing)
- LA POSTE (Scale and scope economics in the delivery)
- COLLECTE LOCALISATION SATELLITES (Analysis of satellite altimeter data)
- DIRECTION GENERALE DE L'AVIATION CIVILE (traffic forecasts)
- ROYAL MAIL

PUBLICATIONS

I - Thesies

« *Contributions aux applications des statistiques bayésiennes aux modèles économétriques* ».
Thèse de 3ème cycle. Université de Provence, 1974.

« *Spécification et réduction des expériences bayésiennes. Application au modèle économétrique linéaire* ».
Thèse de Doctorat d'Etat. Université de Rouen, 1980.

II - Books

« Elements of Bayesian Statistics ».
M. Dekker. New York, 1990 (with M. Mouchart et J.M. Rolin).

« *Inférence dans les modèles économétriques* »
A. Colin, Paris, 2004, (with V. Marimoutou and A. Peguin).

« Econometric Modelling and Inference »
Cambridge University Press, New York 2007 (with V. Marimoutou and A. Peguin)

III - Edited books

« Specifying Stastistical Models : From parametric to non parametric, using Bayesian or Non-Bayesian Approaches ».
J.P. Florens, M. Mouchart, J.P. Raoult, L. Simar and A. Smith (Eds).
Lecture Notes in Statistics. Springer Verlag . New York. 1983.

« *Alternative Approaches to Times Series Analysis* ».
J.P. Florens, M. Mouchart, J.P. Raoult and L. Simar (Eds).
Publication des Facultés Universitaires Saint-Louis. Bruxelles. 1983.

« *Model Selection* ».
J.P. Florens, M. Mouchart, J.P. Raoult and L. Simar (Eds).
Publication des Facultés Universitaires Saint-Louis. Bruxelles. 1986.

« *Asymptotic Theory for non iid Models* ».
J.P. Florens (Ed). Publication des Facultés Universitaires Saint Louis. Bruxelles. 1986.

« *Spatial Processes and Spacial Time Series* ».
F. Droesbeke, J.P. Florens, M. Hallin, C. Levèvre, M. Mouchart, J.P. Raoult and L. Simar (Eds).
Publication des Facultés Universitaires Saint-Louis. Bruxelles 1987.

« *Numerical Analysis and Statistics* ».
J.P. Florens, M. Mouchart, J.P. Raoult and L. Simar (Eds).
Cahiers du CERO. Bruxelles 1990.

« *Contribution to Applied Microeconometrics ».*
J .P. Florens, M. Ivaldi, F. Laisney and J.J. Laffont (Eds).
Blackwell. Oxford 1990.

IV - <u>Articles published in a review or accepted for publication</u>

« Bayesian Inference in Errors on Variable Models », (with M. Mouchart and J.F. Richard), *Journal of Multivariate Analysis*, 1974, 4, 419-452

« Mesures a priori et invariance dans une expérience bayésienne », *Publications de l'Institut de Statistique de l'Université de Paris*, 1978, XXIII 1-2, 29-55.

« Réductions dans les expériences bayésiennes séquentielles », (with M. Mouchart et J.M. Rolin), *Cahiers du centre d'étude de recherche opérationnelle,* 1980,(3-4), 353-362.

« A Note on Non-causality », (with M. Mouchart), *Econometrica*, 1982, 50 (3), 583-591.

« Analyse des innovations dans un processus multivarié. Application à des données françaises », (with G. Fiori et H.W. Lai Tong), *Annales de l'Insee*, 1982, 46, 3-24.

« Expériences bayésiennes invariantes », *Annales de l'Institut Henri Poincaré*, 1982, XVIII (4), 305-317.

« Inégalité et dépendance statistique », *Revue Française de Sociologie*, 1984, 255-263.

« A Linear Theory for Non Causality », (with M. Mouchart), *Econometrica*, 1985, 53 (1), 583-591.

« Conditioning in Dynamic Models », (with M. Mouchart), *Journal of Time Series*, 1985, 6 (1), 15-35.

« On Two Definitions of Identification », (with M. Mouchart and J.M. Rolin), *Statistics*, 1985, 16 (2), 213-218.

« Structural Time Serie Modelling : A Bayesian Viewpoint », (with M. Mouchart and J.F. Richard), *Applied Mathematics and Computations*, 1986, 465-480.

« Exhaustivité, ancillante et identification en statistique bayésienne », (with M. Mouchart), *Annales d'Economie et Statistiques*, 1986, 4, 63-93.

« Some Examples of Bayesian Experiments » (with M. Mouchart), *Statistica*, 1987, 439-448.

« Dynamic Error-in-Variables Models and Limited Information Analysis », (with M. Mouchart and J.F. Richard), *Annales d'Economie et Statistique*, 1987, 617, 291-310.

« Impact de l'indemnisation sur la durée de l'ancienneté au chômage », (with L.A. Gerard-Varet and P. Werquin), *Economie et Prévision*, 1989, 93-104.

« Durées de chômage et transitions sur le marché du travail », (with D. Fougère and P. Werquin), *Sociologie du travail*, 1990, 4, 439-468.

« Estimation du taux de partage des risques dans les contrats état-industries spatiales », (with N. Naffrichoux), *Revue Economique*, 1992, 5, 851-867.

« Non Causality and Marginalization of Markov Processes », (with M. Mouchart and J.M. Rolin), *Econometric Theory*, 1993, 9, 239-260.

« Bayesian Encompassing Test of a Unit Root Hypothesis », (with S. Larribeau and M. Mouchart), *Econometric Theory*, 1994, 747-763.

« La modélisation économétrique des transitions individuelles sur le marché du travail », (with D. Fougère, T. Kamionka and M. Mouchart), *Economie et Prévision*, 1994, 5, 181-218.

« The Diffusion of Telephone in Spain », (with M. Ivaldi and S. Larribeau), *Revistat Espanola de Economia*, 1995, 12 (1), 3-34.

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« Encompassing and Specificity », (with J.F. Richard and D. Hendry), *Econometric Theory*, 1996, 12, 620-656.

« Sobolev Estimation of Approximate Regressions », (with M. Ivaldi and S. Larribeau), *Econometric Theory*, 1996, 12, 753-772.

« Game Theory Econometric Models : Application to Procurements in the Space Industry » (with M. A. Hugo and J.F. Richard), *European Economic Review*, 1997, 951-960.

« Testing for Embeddability by Stationary Scalar Diffusions » (with E. Renault and N. Touzi), *Econometric Theory*, 1998, 14, 744-769.

« Estimation of the Sea State Bias in Radar Altimeter Measurements of Sea Level : Results from a Non-Parametric Method », (with P. Gaspar), *Journal of Geophysical Research,* 1998, 103, 15, 803-814.

« Equilibre approximatif et règle intuitive : une application aux appels d'offres dans l'industrie spatiale », (with O. Armantier and J.F. Richard), *Economie et Prévision*, 1998, 1.2., 179-190.

« Semi and Non Parametric Bayesian Analysis of Duration Models : a Survey », (with M. Mouchart and J.M. Rolin), *International Statistical Review*, 1999, 67, 187-210.

« Pollution Monitoring : Optimal Design of Inspection. An Economic Analysis of the Use of Satellite Information to Deter Oil Pollution » (with C. Foucher), *Journal of Environmental Economics and Management*, 1999, 38, 81-96.

« Generalisation of the GMM to Continuous Time Models » (with M. Carrasco), *Econometric Theory*, 2000, 16, 7, 797-834.

« Factor ARMA Representation of Markov Process » (with S. Darolles and C. Gouriéroux), *Economic Letters*, 2001, 71:2, 165-171.

« Entry and Competition in the Postal Market: Foundation for the Construction of Entry Scenarios » (with H. Cremer, A. Grimaud, S. Marcy, B. Roy and J. Toledano), *Journal of Regulatory Economics*, 2001, 19:2, 107-121.

« Nonparametric Frontier Estimation: A Robust Approach » (with C. Cazals and L. Simar), *Journal of Econometrics*, 2002, 106:1, 1-25.

« Simulation-Based Method of Moments and Efficiency » (with M. Carrasco and J.P. Florens), *Journal of Business and Economic Statistics*, 2002, 20:4, 482-492.

« Some Technical Issues Defining Causality », *Journal of Econometrics*, 2003, 112:1, 127-128.

« Kernel-Based Nonlinear Canonical Analysis and Time Reversibility », (with S. Darolles and C. Gouriéroux), *Journal of Econometrics*, 2004, 119-2, 323-354.

« Model of Donors Registries Optimal HLA Composition », (Abstract) (with F. Fève-Chapron, P.A. Gouraud and A. Cambon-Thomsen), *Genes and Immunity*, 2004, Vol 5:1, SP2-98.

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« Parametric Approximations of Nonparametric Frontiers » (with L. Simar), *Journal of Econometrics*, 2005, Vol 124-1, 91-116.

« Efficient Estimation of General Dynamic Models with a Continuum of Moment Conditions » (with Marine Carrasco, Mikhail Chernov and Eric Ghysels), *Journal of Econometrics*, 2007, 140, 529-573.

« Evaluation Economique de l'Organisation d'un Registre de Donneurs de Cellules Souches Hématopoïétiques » (with F. Fève, A. Cambon-Thomsen, J.F. Eliaou, P.A. Gouraud, C. Raffoux), *Revue d'Epidémiologie et de Santé Publique*, N° 55, 2007, 275-284.

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« Encompassing in Regression Models: Parametric and Non Parametric Procedures" (with C. Bontemps and J.F. Richard), 2008, *Oxford Bulletin of Economic and Statistics*, 751-780.

« Delivery Offices Cost Frontier : A Robust Non Parametric Approach with Exogenous Variables » (with C. Cazals, P. Dudley, S. Patel, F. Rodriguez), *The Review of Networks Economics*, 2008, Vol. 7-2, 294-308.

« Identification of Treatment Effects Using Control Functions in Model with Continuous Endogenous Treatment and Heterogenous Effects » (with J. Heckman, C. Meghir and E. Vytlacil), *Econometrica*, 2008, Vol. 76-5, 1191-1206.

« Approximation of Bayesian Nash Equilibrium », (with O. Armantier and J.F. Richard), *Journal of Applied Econometrics,* 2008, Vol 23-7, 965-981.

« Une modélisation probabiliste de registres de donneurs de moelle osseuse et des banques de sang de cordon » (with F. Fève), *Revue Economique*, 61 (3), 613-622.

« The Practice of Non Parametric Estimation by Solving Inverse Problems: The Example of Transformation Models » (with F. Fève), forthcoming *Econometric Journal*.

« How Many Different HLA Genotypes Exist in a Population? » (with F. Fève), forthcoming *Journal of Data Sciences*.

« Spectral Method for Deconvolving a Density » (with M. Carrasco), forthcoming *Econometric Theory*.

« Local Identification in Empirical Games of Incomplete Information » (with E. Sbaï), forthcoming *Econometric Theory*.

« Frontier Estimation and Extreme Values Theory » (with A. Daouia and L. Simar) forthcoming *Bernouilli*.

« Instrumental Regression in Partially Linear Models » (with J. Johannes and S. Van Bellegem) forthcoming *Econometric Journal*.

« Identification and Estimation by Penalization in Nonparametric Instrumental Regression » (with J. Johannes and S. Van Bellegem), forthcoming *Econometric Theory*.

« Nonparametric Estimation of an Instrumental Regression: a Quasi-Bayesian Approach Based on Regularized Posterior » (with A. Simoni), forthcoming in *Journal of Econometrics*.

V - <u>Articles published in a book</u>

« Quelques problèmes relatifs à l'inférence bayésienne dans les modèles non linéaires », Actes du Colloque d'Econométrie Appliquée, *Cahiers d'Economie Politique*, n°6, 1978, 27-32.

« Approximate Reductions of Bayesian Experiments » in *Specifying Statistical Models*, J.P. Florens, M. Mouchart, J.P. Raoult, L. Simar and A.F.M. Smith (Eds), Springer Verlag, New York, 1983, 85-92.

« Asymptotic Sufficiency and Exact Estimability in Bayesian Experiments », (with J.M. Rolin), in *Alternative Approches to Time Series Analysis*, J.P. Florens, M. Mouchart, J.P. Raoult and L. Simar (Eds), Publications des Facultés Universitaires Saint-Louis, Bruxelles, 1983, 121-142.

« Approximate Sufficiency on the Parameter Space and Model Selection », (with M. Mouchart and S. Scotto), *Actes du 44^e^ Congrès mondial de l'Institut International de Statistique*, Madrid, 1983.

« Model Selection :Some Remarks from a Bayesian Viewpoint », (with M. Mouchart) in *Model Selection*, J.P. Florens, M. Mouchart, J.P. Raoult and L. Simar (Eds), Publication des Facultés Universitaires Saint-Louis, Bruxelles, 1985, 27-44.

« Exact Estimability of Conditional Models », (with M. Mouchart and J.M. Rolin) in *Asymptotic Theory for Non i.i.d. Models* J.P. Florens (Ed), Publication des Facultés Universitaires Saint-Louis, Bruxelles, 1986, 121-144.

« Bayesian Specification Tests », (with M. Mouchart), in *Contributions to Operations Research and Econometrics the XXth Anniversary of CORE*, B. Cornet and H. Tulkens (Eds), MIT Press, 1989, 467-490.

« Exhautivité paramétrique et enveloppement de modèles » in *Ménages économiques. Essais en l'honneur d'Edmond Malinvaud., Economica*, Paris 1998. Traduction publiée dans Essays in Honor of Edouard Malinvaud, MIT Press Cambridge, 1990, 115-136.

« The Duration of Current and Complete Unemployment Spells between 1984 and 1986 in France » (with L.A. Gerard-Varet and P. Werquin) in *Contribution to Applied Econometrics* J.P. Florens, M. Ivaldi, F. Laisney and J.J. Laffont (Eds), Blackwell, Oxford 1990, 302-342.

« Invariance Arguments in Bayesian Statistics » (with M. Mouchart and J.M. Rolin) in *Economic Decision Making* J.J. Gabszewicz, J.F. Richard and L.A. Wolsey (Eds), North Holland, 1990, 387-403.

« Bayesian Analysis of Mixture : Some Results on Exact Estimability and Identification » (with M. Mouchart and J.M. Rolin) in *Bayesian Statistics IV*, J. Bernardo, J. Burger, D. Lindley and A. Smith (Eds), North Holland, 1992, 127-145.

« Bayesian Testing and Testing Bayesian », (with M. Mouchart) in *Handbook of Statistics*, Vol 10, G.S. Maddala (Eds), North Holland, 1992, 303-334.

« Analyse des biographies individuelles : Elements de modélisation et exemples de résultats », with T. Kamionka), in *Trajectoires Sociales et Inégalités-Recherches sur les Conditions de Vie*, ERES, Toulouse, 1995, 273-296.

« Duration Models », (with D. Fougère et M. Mouchart), *in Econometrics of Panel Data*, Kluwer Academic Press (2ème édition), The Netherlands, 1995, 491-534.

« Point Processes », (with D. Fougère), in *The Econometrics of Panel Data* L. Matyas and P. Sevestre (Eds), Kluwer Academic Press (2ème édition), 1995, 537-572.

« Scales Economies and Natural Monopoly in the Postal Delivery : Comparison between Parametric and non Parametric Specifications » (with C. Cazals, M. De Rycke and S. Rouzaud), in *Managing Change in the Postal and the Delivery Industries*, M.A. Crew et P.R. Kleindorfer (Eds), Kluwer Academic Publishers, Dordrecht, 1997, 65-82.

« The Determinants of the Short-Run Unit Cost » (with J.P. Azam et C. Maurel-telmon), in *Research Report on 1996 Côte d'Ivoire Survey*, Regional Program for Enterprise Development, World Bank, J.P. Azam and M. Afifi (Eds).

« Mesures d'efficacité et évaluation de regroupement de bureaux distributeurs: une approche non paramétrique » (with C. Cazals and M. De Rycke), in *La méthode DEA. Analyse des performances* P.Y Badillo and J.C. Paradi (Eds), 1999, Hermes Science Publications, Paris.

« Encompassing in Regression Models: Parametric and Non Parametric Procedures » (with C. Bontemps and J.F. Richard), in *Encompassing and Non-nested Testing*, M. Marcellino and G. Mizon (Eds), 1999, Oxford University Press.

« An Analysis of Some Specific Cost Drivers in the Delivery Activity » (with C. Cazals and B. Roy) in *Future Direction in Postal Reform*, M.A. Crew and P.R. Kleindorfer (eds.) Kluwer Academic Publishers, Boston, 2001, 197-212.

« Mail Use by Firms » (with M. De Rycke and S. Marcy) in *Future Direction in Postal Reform*, M.A. Crew and P.R. Kleindorfer (eds.) Kluwer Academic Publishers, Boston, 2001, 213-232.

« Uniform Pricing and Postal Market Liberalization » (with P. De Donder, H. Cremer, A. Grimaud and F. Rodriguez in *Future Direction in Postal Reform*, M.A. Crew and P.R. Kleindorfer (eds.) Kluwer Academic Publishers, Boston, 2001, 141-163.

« Econométrie » in Encyclopedia Universalis, France, 2001.

« Inverse Problems and Structural Econometrics: The Example of Instrumental Variables » in a Special issues with all the Invited Session of 8th Econometric, Mathias Dewatripont, Lars Peter Hansen and Stephen Turnosky (eds.), Cambridge University Press.

« La spécification de la distribution a priori »
« Propriétés asymptotiques des estimations bayésiennes »
« Inférence bayésienne non paramétrique et bootstrap »
« Modèles de durée »
in *Méthodes bayésiennes en statistique* J.J. Droesbeke, J. Fine and G. Saporta (Eds), Société de Statistique de France, 2001, Technip, Paris.

« Econometrics of Mail Demand: A Comparison between Cross-Section and Dynamic Data » (with C. Cazals) dans *Postal and Delivery Services: Pricing, Productivity, Regulation and Strategy*, M.A. Crew and P.R. Kleindorfer (eds.) Kluwer, Boston, 2002, 119-140.

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« Mail Demand in the Long and Short Term » (avec S. Marcy et J. Toledano) in *Postal and Delivery Services: Pricing, Productivity, Regulation and Strategy*, M.A. Crew and P.R. Kleindorfer (eds.) Kluwer, Boston, 2002, 171-190.

« Delivery Costs II – Back to parametric models » (with C. Cazals, F. Feve, and B. Roy) in *Regulatory and Economic Challenge in the Postal and the Delivery Sector*, M.A. Crew and P.R. Kleindorfer (eds.) Kluwer, Boston, 2004, 189-202.

« Delivery Costs for Postal Services in the UK: Some Results on Scale Economics with Panel Data » (with C. Cazals and S. Soteri) in *Regulatory and Economic Challenge in the Postal and the Delivery Sector*, M.A. Crew and P.R. Kleindorfer (eds.) Kluwer, Boston, 2004, 203-212.

« Microeconomic Demand Modelling for Price Elasticities » (with F. Fève and S. Richard), in *Liberalization of the Postal and Delivery Sector,* M.A. Crew and P.R. Kleindorfer (eds.) Edouard Elgar, Northampton, USA, 2006, 357-368.

« Linear Inverse Problems in Structural Econometrics. Estimation based on Spectral Decomposition and Regularization » (with M. Carrasco and E. Renault), *Handbook of Econometrics* , J. Heckman and E. Leamer, Vol. B6, 2007.

« Duration Models and Point Processes » (with D. Fougère and M. Mouchart), in *The Econometrics of Panel Data* L. Matyas et P. Sevestre, Kluwer (eds) Academic Press (3me édition), 2007.

« Nonparametric Frontier Estimation from Noisy Data » (with M. Schwarz and S. Van Bellegem) forthcoming.

« UK Letter Mail Demand: A Content Based Time Series Analysis Using Overlapping Market Survey Statistical Techniques » (with C. Cazals, L. Veruete-McKay, F. Rodriguez and S. Soteri) forthcoming.

« Econometric Models and the Evolution of Post-Offices Network » (with F. Boldron, F. Fève, C. Panet-Amaro and C. Valognes) forthcoming.

« Non Parametric Models with Instrumental Variables » forthcoming.

VI - <u>Articles submitted for publication</u>

« Identification and Estimation of a Class of Game Theory Models »
(with C. Protopopescu and J.F. Richard) (in revision for *Econometrica*)

« Non Parametric Instrumental Regression »
(with S. Darolles, Y. Fan and E. Renault) (in revision for *Econometrica*)

« Regularized Posteriors in Linear Ill-Posed Inverse »
(with A. Simoni), *Scandinavian Journal of Statistics*

« Regularizing Priors for Linear Inverse Problems » (with A. Simoni), *Annals of Statistics*

« Matching Models and Optional Registry for Volontary Organ Donation Registries »

(with F. Fève)

« Endogeneity and Instrumental Variables in Dynamic Models » (with G. Simon)

« Nonparametric Analysis of Hedge Funds Lifetimes » (with S. Darolles and G. Simon)

« The Effect of Unobserved Heterogeneity in Stochastic Frontier Estimation: Comparison of Cross Section and Panel with Simulated Data for the Postal Sector » (avec C. Cazals, P. Dudley and M. Jones)

VII – Documents de travail

« A Global Encompassing Criterion for Nonparametric Regression Models » (with C. Bontemps)

« Simulation of Posterior Distributions in Non Parametric Censored Analysis » (with J.M. Rolin).

« Bayesian Encompassing Specification Tests of a Parametric Model against a Non Parametric Alternative »
(with J.F. Richard and J.M. Rolin).

« Bayes, Bootstrap Moments » (with J.M. Rolin), Working paper GREMAQ n° 94.10.

« Derivative Consistent Estimation of a Misspecified Regression » (with S. Larribeau), Document de travail GREMAQ n° 93.31.

« A Test of Subadditivity », Working paper GREMAQ

« Non Linear Principal Component Analysis and Inference on the Conditional Expectation Operator with Applications to Diffusion »
(with S. Darolles and E. Renault).

VIII – Work in progress

« Regularized Estimation of Linear Functional Models » (with S. Van Bellegem)

« Bayesian Analysis of Inverse problems » (with A. Simoni)

« Non Linear Inverse Problems » (with E. Mammen, T. Hohage, J. Johannes)

« Endogeneity in Continuous Time Processes » (with S. Darolles, G. Simon)

« Econometric of Hedge Funds » (with S. Darolles, G. Simon)

« Asymptotic Properties of Robust Frontier Estimation »

(with L. Simar, A. Daouia)

« Estimation of Treatment Models »
(with J. Heckman, C. Meghir and E. Vytlacil)

« Improvement of the Speed of Convergence of the Solution of Ill-posed Inverse Problems »
(with J. Horowitz)

« Non Parametric GMM »
(with S. Van Bellegem and X. Chen)