

# Matthieu Stigler

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Status: Single, 35 years old. Nationality: Swiss, Austrian.

## RESEARCH INTERESTS

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- Economics:** Agricultural and development economics using remote sensing
- Econometrics:** Time series, impact evaluation, statistical learning for causal inference.

## EDUCATION

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- Stanford University**  
USA, Fall 2017 Visiting Fellow with Prof. David Lobell, working on remote sensing techniques for crop yield predictions.
- UC Davis**  
USA, 2014 - Phd candidate in Agricultural and Resource Economics. [www](http://www)
- Thesis: "disentangling area and yield effects in supply response"
- University of Geneva**  
Switzerland  
2003-2008 **Master and Bachelor in Economics**
- Thesis Topic: *The link between price spread and asymmetric transmission for Swiss agricultural products*,  
Grade: 5.75/6 Awarded by Ardit prize in Political Economy
- Humboldt University**  
Berlin, Germany  
2005-2006 **Academic exchange year**
- Attended several classes of agricultural policy and agricultural development, as well as multivariate statistical analysis

## EDUCATION : SUMMER SCHOOLS & AUDITED CLASSES

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- **Empirical Strategies: IV and RD go to school.** Instructor : J. Angrist. [www](http://www)
- **Cointegrated VAR Model: Special Topics.** Instructors : S. Johansen, K. Juselius. [pdf](#)
- **Spatial Econometrics.** Instructors : Baltagi, Kelejian, Prucha, Paelinck, Arbia. [www](http://www)
- **Audited classes while at Graduate Institute :** Higher order asymptotics, (Ronchetti)  
Advanced Econometric Theory (Krishnakumar), Nonparametric modelling (Sperlich)

## WORK EXPERIENCE

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- 2012-2013 Centre for Finance and Development, IHEID, Geneva, Switzerland, [www](http://www)**  
*Research and teaching assistant with Prof J.L. Arcand,*
- Work on impact evaluation (RDD) and bootstrap inference with clustered data.
- 2010-2012 Food and Agriculture Organization for the UN (FAO), Rome, Italy, [www](http://www)**  
**Feb 2010** *International consultant with Dr A. Prakash, Prof C. Cafiero*
- Sep 2012**
- Work on revising FAO methodology for undernourishment measurement.
  - Assistant editor and referee for FAO book "Safeguarding food Security in Volatile Global Markets". Author of three chapters (see below). [www](http://www)
- 2009 Federal Agricultural Research Institute (Agroscope), Tänikon, Switzerland, [www](http://www)**  
*Research associate, with Dr. Dr. S. Mann*
- Effects of the quota removal in the dairy sector on contracts structure

- 2008-2009 National Institute for Public Finance and Policy (NIPFP)**, Delhi, India, [www](#)  
*Research and teaching associate, with Dr. A. Shah and Dr. I. Patnaik*
- Research on exchange rate regimes and capital control issues in emerging markets
  - Teaching of time series econometrics
- 2008 Institute of Land Use Policies and Human Environment**, University of Lausanne, Switzerland, [www](#)  
*Research associate, with Prof. S. Erkman*
- Research on economic analysis of interlinkages between industrial “ecosystems”

## PUBLISHED PAPERS

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- 2012** Stigler, M. et al. Book review : Methods to analyse Agricultural Commodity Price Volatility, *European Review of Agricultural Economics*, 39:4 [www](#)
- Steffen, ..., Stigler, M., ..., *Contract Management after milk quotas*, in Yearbook of Socioeconomics in Agriculture, SSA, [pdf](#)
- 2011** Stigler, M. *Commodity Price properties*, in Safeguarding Food Security in Volatile Global Markets, FAO, [pdf](#)
- Prakash, A. and Stigler, M. *The Economics of information and behaviour in explaining excess volatility*, in ibidem, FAO, [pdf](#)
- Stigler, M. and Prakash, A. *The Role of Stocks in Generating Volatility and Crisis*, in ibidem, FAO, [pdf](#)
- Stigler, M. Tortora P. *Food crisis : did prices rise faster than they fell ?*, Research Topics in Agricultural and Applied Economics, Bentham Science Publishers, [www](#)
- 2010** Gairing, M., Mann, S., and Stigler, M. The end of Milk Quotas: Developments on the Swiss Milk Market, *ART report series*, no 732, [pdf](#)

## CONFERENCES

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- 2011** Invited keynote speaker to Agri-Business event, *Theoretical and empirical properties of commodity prices*, EAAE 2011 Congress, Zurich, [www](#)
- When bad news becomes panic: an asymmetric Markov Switching GARCH model for the wheat Market*, EAAE 2011 Congress, Zurich
- 2010** Discussant of Araujo, S., PhD seminar, University of Göttingen, Germany
- tsDyn: a collection of threshold models for Price transmission analysis*, Workshop on Econometric Aspects of Price Transmission, University of Göttingen, Germany
- 2009** *Central Bank preventing Appreciation/Depreciation*, NIPFP Research Meeting, India, [pdf](#)
- Threshold cointegration: Overview & Implementation in R*, User! 2009 Conference, [pdf](#)
- ADR pricing under Market Segmentation*, in NIPFP 5th Research Meeting, India. [pdf](#)
- 2008** Discussant of Prof. Singh, N. *Indian capital control liberalisation: Estimates from NDF market*, NIPFP 4th Research Meeting, India, [pdf](#)

## REFEREE

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**Journals:** American Journal of Agricultural Economics, European Review of Agricultural Economics, Computational Statistics and Data Analysis, Spanish Journal of Agricultural Economics

**Books :** Safeguarding Food Security in Volatile Global Markets  
Yearbook of Socioeconomics in Agriculture

## AWARDS

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**UC Davis dissertation year fellowship**

**Fullbright Scholarship** for a PhD program in the USA

**Arditi Foundation Prize best Master Thesis in economics**, 5000\$, Switzerland

**Prize for excellency in Latin and ancient Greek studies**, High School, Switzerland

**Grant of 25'000\$** from Fund for Innovation and Efficiency, FAO

**Litterature prize:** for a text published in Book : « 20 Years of Civil Service »

## TEACHING ACTIVITIES

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**Econometric time series**, National Institute for Public Finance and Policy, India

**Introduction to the R software**, FAO, Rome (4 days session), WTO, Geneva (2 days)

## COMPUTER SKILLS

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**Statistical software:** R (Advanced programming, see below), STATA, Matlab, GAUSS.  
LaTeX for scientific edition (edited two books : [pdf](#) and [www](#))

**Statistical packages developed:**  
-**tsDyn** : *Nonlinear time series models with regime switching*, [www](#)  
-**RDDtools**: a toolbox for regression discontinuity design, [www](#)  
-**RcompHam94** : *replicating Hamilton's Time Series Analysis*, [www](#)

## LANGUAGE SKILLS

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**French** First language. Excellent oral and written skills (literature Prize)

**English** Excellent oral and written skills (Toefl : 115/120, GRE : 95%)

**German** Excellent oral and written skills

**Italian, Spanish** Good oral skills

**Hindi** Basic conversation

## REFERENCES

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Prof. **Travis Lybbert**, Thesis supervisor, UC Davis, [www](#)

Prof. **Aaron Smith**, Thesis supervisor, UC Davis, [www](#)