

Matthieu Stigler

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Status: Single, 36 years old. Nationality: Swiss, Austrian.

RESEARCH INTERESTS

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

EDUCATION

- Stanford University**
USA, 2019-
Post-doctoral Fellow at the *Center on Food Security and the Environment* with Prof. David Lobell and Marshall Burke.
 - Project: "US crop insurance: new insights from satellite data"
- UC Davis**
USA, 2014 -2019
Phd in Agricultural and Resource Economics
 - 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 on agricultural policy and agricultural development, as well as multivariate statistical analysis

EDUCATION : SUMMER SCHOOLS & AUDITED CLASSES

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

WORK EXPERIENCE

- 2012-2013** **Centre for Finance and Development, IHEID, Geneva, Switzerland,** [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](#)
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](#)
- 2009** **Federal Agricultural Research Institute (Agroscope), Tänikon, Switzerland,** [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
- Economic analysis of interlinkages between industrial “ecosystems”

PUBLISHED PAPERS

- 2019** Stigler, tsDyn: Threshold cointegration: overview and implementation in R, *Handbook of Statistics, Volume 41*, Elsevier [www](#)
- 2012** Stigler et al. Book review : Methods to analyse Agricultural Commodity Price Volatility, *European Review of Agricultural Economics*, 39:4 [www](#)
- Steffen, Stigler, et al. *Contract Management after milk quotas*, in Yearbook of Socioeconomics in Agriculture, SSA, [pdf](#)
- 2011** Stigler, *Commodity Price properties*, in Safeguarding Food Security in Volatile Global Markets, FAO, [pdf](#)
- Prakash and Stigler, *The Economics of information and behaviour in explaining excess volatility*, in ibidem, FAO, [pdf](#)
- Stigler and Prakash, *The Role of Stocks in Generating Volatility and Crisis*, in ibidem, FAO, [pdf](#)
- Stigler and Tortora, *Food crisis : did prices rise faster than they fell ?*, Research Topics in Agricultural and Applied Economics, Bentham Science Publishers, [www](#)
- 2010** Gairing, Mann, and Stigler, The end of Milk Quotas: Developments on the Swiss Milk Market, *ART report series*, no 732, [pdf](#)

CONFERENCES

- 2019** *Agricultural supply: do markets anticipate weather shocks ?* AAEA conference, Atlanta
- 2018** *Supply response at the yield level: Disentangling area and yield effects*, AAEA, DC
- 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](#)

REFeree

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

Awards

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

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

Teaching Activities

Teaching assistant, UC Davis. Econometrics (240A, 240B), microeconomics (204A)

Transparency in Research, instructor for the BITSS workshop in Colombia. [www](#)

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

Statistical software: Advanced R, STATA, Matlab, LaTeX (edited two books : [pdf](#) and [www](#))

R 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

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

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

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