Elysée Aristide Houndetoungan

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General Information

Current Position	Ph.D. Candidate in Economics at Université Laval, Quebec City, Canada
Fields	Economics of Social Networks, Econometrics, Finance
Affiliation	Centre de Recherche sur les Risques, les Enjeux économiques et les Poliques publiques (CRREP)
It Abilities	R, C++, SAS, sql, VBA, Python, Julia, Stata, Latex, Matlab, Linux
Languages	English (fluent), French (native)

Doctoral Studies

- Université Laval, Canada — 2016-2021
  - **Ph.D. Candidate** in Economics
  - Dissertation: "Three Essays in Applied Econometrics"
  - Cumulative Score: 4.32/4.33
  - Expected date of completion: May 2021
  - Advisor: Vincent Boucher
    Université Laval, vincent.boucher@ecn.ulaval.ca
  - Other references
    Bernard Fortin (Co-adviser)
    Université Laval,
    Bernard.Fortin@ecn.ulaval.ca

    Arnaud Dufays (Co-author)
    Université Namur,
    arnaud.dufays@unamur.be
- Université Namur, Belgium
  - **Visiting Student**: Mar-Apr 2019

Prior Education

- National School of Statistics and Economic Analysis, Senegal — 2013-2016
  - **M.Sc** (*Top of the class*) Applied Statistics and Economics
- University of Benin, Benin — 2010-2013
  - **B.Sc** Applied Statistics

Published Papers

- Selective Linear Segmentation for Detecting Relevant Parameter Changes (with Arnaud Dufays and Alain Coen), 2020, *Accepted in* ***Journal of Financial Econometrics***.

Working Papers

- Count Data Model with Social Interactions, 2020, **Job Market Paper**.
- Estimating Peer Effects using Partial Network Data (with Vincent Boucher), 2020, **Submitted in Review of Economic Studies**.

Work in Progress

- Networks in Repo Auction
- Hospital Length of Stays, Readmissions and Deaths: A Multiple Spell Survival Analysis, (*with Damien Echevin and Bernard Fortin*)

Work Experience

- Research Assistant, Université Laval, Economics Department, Canada — Sep - Apr 2019
  - Implement Multiple States, Multiple Spells models in R
  - Supervisor: Bernard Fortin, Full Professor, Université Laval, Bernard.Fortin@ecn.ulaval.ca
- Research Assistant, Université Laval, Finance Department, Canada — Sep-Dec 2019
  - Build an R package to replicate "Gungor, S., & Luger, R. (2019). Exact inference in long-horizon predictive quantile regressions with an application to stock returns. *Journal of Financial Econometrics*"
  - Supervisor: Richard Luger, Associate Professor, Université Laval, Richard.Luger@fsa.ulaval.ca
- Consultant, World Bank, Education Global Practice, Washington DC, USA — Jan - Jun 2020
- Teaching assistant (Econometrics, Graduate students), Université Laval, Canada — Sep-Dec 2017
- Internship, West Africa States Central Bank (BCEAO), Benin — Jul-Oct 2015
- Internship, Directorate-General for Economic Affairs (DGAE), Benin — Jun-Sep 2013

Invited Talks, Conferences, Workshops

- 2020: Applied young economists webinar at Monash University.
- 2019: 53rd Annual Conference of the Canadian Economics Association, R conference at Quebec, *59e congrès de la Société Canadienne de Sciences Économique* , CRED workshop in Belgium, 8th PhD Student Conference in International Macroeconomics and Financial Econometrics in France.
- 2017: 22nd Day-Conference for Statistical Analysis Software (SAS) Users in Quebec City.

Software

- CDatanet — An R package for estimating Network Models with Count Data
- PartialNetwork — An R package for estimating Peer Effects Using Partial Network Data

Fellowships and Awards

- Scolarship of *Fonds de Recherche du Québec - Société et culture* — 2018-Now
- World Bank Group Fellowship, Africa Region — 2020
- Tadek Matuszewski Fellowship, Department of Economics, Université Laval — 2016-2017

- Doctoral Fellowship of excellence, Social Sciences Faculty, Université Laval 2016-2017
- Scholarship of excellence for B.Sc, Université d'Abomey Calavi, Benin 2010-2013

Interests and Other Activities

- Technology and Programming
- Proven Member of Developer Club and ITPRO (www.developpez.com). I provided several macros for SAS users in statistics: SAS macro to estimate Spatial Autoregressive Model, SAS macro to impute missing data in the survey databases, ...