# Elysée Aristide Houndetoungan

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# GENERAL INFORMATION

Current Position Ph.D. Candidate in Economics at Université Laval, Quebec City, Canada

**Fields** Econometrics, Social Networks and Applied Microeconomics

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)

#### EDUCATION

• Université Laval, Canada

2016-2021 (Expected)

#### Ph.D. Candidate in Economics

Dissertation: "Three Essays in Applied Econometrics"

Cumulative Score: 4.32/4.33

Visiting Student (Université de Namur, Belgium): Mar-Apr 2019

Advisor: Vincent Boucher; Co-advisor: Bernard Fortin

• 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.

#### 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)

#### Fellowships and Awards

• World Bank Group Fellowship, Africa Region

2020

• Scolarship of Fonds de Recherche du Québec - Société et culture

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

## 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 (with Vincent Boucher)

# 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.

# REFERENCES

Vincent Boucher Université Laval. vincent.boucher@ecn.ulaval.ca

Bernard Fortin Université Laval. Bernard.Fortin@ecn.ulaval.ca

Arnaud Dufays Université Namur arnaud.dufays@unamur.be Richard Luger Université Laval Richard.Luger@fsa.ulaval.ca