Eugène Dettaa

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EDUCATION

Ph.D. in Economics, University of Montreal, Montreal, QC, Canada

2019 - 2025 (expected)

M.Sc. in Economics and Statistics, Sub-regional Institut of Statistics and

2016-2019

Applied Economics (ISSEA), Yaoundé, Cameroon

B.Sc. in Mathematics, **University of Yaoundé I**, Yaoundé, Cameroon

2012-2015

RESEARCH FIELDS

Econometrics, High-dimensional Time Series Analysis, Machine Learning, Causal Inference.

WORKING PAPERS

- "Inference in High-Dimensional Linear Projections: Multi-Horizon Granger Causality and Network Connectedness." with Endong Wang (McGill University), July 2024. (Job Market Paper)
- "Ridge-type regularization for moment-based estimation in high-dimensional settings." with Marine Carrasco (University of Montreal), June 2024.

WORK-IN-PROGRESS

- "Double/debiased machine learning for parameter estimation of the New Keynesian Phillips curve." Sep 2023.
- "Impact of immigration on native wages: an unsupervised machine learning-based skills groups approach." with Féraud Tchuisseu (University of Montreal), Jan 2024.

PRE-DOCTORAL UNPUBLISED REPORT

- "Composition of public expenditure and economic growth in Cameroon." with Sylvain Djatio (Revenu Québec), for ISSEA-Yaoundé (Cameroon), Winter 2019.
- "Discriminant analysis and neural networks for measuring the risk of non-execution of a project in the Public Investment Budget of Cameroon using administrative data." with Luc B. DIMAI, for ISSEA-Yaoundé and the Ministry of Enonomy (Cameroon), Fall and Winter 2018.

TEACHING EXPERIENCE

Undergraduate Lecturer (University of Montreal)

ECN1160A, Economic Data Analysis, Fall 2022

ECN1075A, Mathematics for Economic Analysis 2, Fall 2021, Summer 2022, Winter 2024

Teaching Assistant (University of Montreal)

ECN7065A, Advanced Econometrics (Ph.D. level), Winter 2021-2024

ECN7060A, Probability Theory for Economists (Ph.D. level), Fall 2020

ECN2160A, Econometrics for Undergraduate Students, Fall 2022

ECN2964A, Economics and Public Finance, Winter 2022

ECN2015A, Strategic Behaviors and Game Theory, Winter 2023

ECN1160A, Economic Data Analysis, Winter 2023

ECN1070A, Mathematics for Economic Analysis 1, Fall 2020, Fall 2021, Winter 2022

ECN1075A, Mathematics for Economic Analysis 2, Summer 2023

FELLOWSHIPS AND AWARDS

The Fonds de recherche du Québec - Société et culture (FRQSC) (CAD \$33,000), 2023 - 2025

Canadian Economics Association students travel grant, Winnipeg, June 2023

Ph.D. Fellowship, Department of Economics, University of Montreal, 2019 - 2024

Grad Excellence Award (M.sc.), ISSEA-Yaoundé, 2018 - 2019

Award for the best student in Mathematics (B.Sc.), University of Yaoundé, 2014 - 2015

PRESENTATIONS AT SEMINARS AND CONFERENCES

- NBER-NFS Time Series conference, Philadelphia, PA, US, Sep 2024 (scheduled)
- African Meeting of the Econometric Society (AFES), Abidjan, Côte d'Ivoire, June 2024
- · CIREQ-CMP Econometrics Conference in Honor of Eric Ghysels, Montreal, QC, Canada, May 2024
- 1st CIREQ Interdisciplinary PhD Student Conference on Big Data and Artificial Intelligence, Montreal, QC, Canada, June 2023
- 57th Annual Canadian Economics Association Meetings, Winnipeg, MB, Canada, June 2023
- 18th CIREQ PhD Students' Conference, Montreal, QC, Canada, May 2023
- 62nd Annual Congress of Société canadienne de science économique (SCSE), Quebec City, QC, Canada, May 2023
- CIREQ-UdeM Roundtable Discussion on Research for PhD Students, Montreal, QC, April 2024
- Quebec Ph.D. Workshop in Economics Statistics and Finance (QPESF), Montreal, Winter 2021-2024, Fall 2023

PROFESSIONAL SERVICES

- Chair, Session on 'Time Series Models and Moment-based Estimation' at the 57th CEA Annual Meeting, Winnipeg, June 2023
- Chair, Session on 'Machine Learning' at the 62nd SCSE Annual Congress, Quebec City, May 2023
- Volunteer for the 61st SCSE Annual Congress, Montreal, May 2022
- Design assistant and head of the preparatory team for a statistical survey on E-transactions, ISSEA-Cameroon, Winter 2018.
- Economist and Statistician Intern, Ministry of Economy, Planning and Regional Development, Cameroon, Summer and Winter 2018

LANGUAGES

French (native), English (advanced).

SKILLS

Programming: Python, R, MATLAB, R, STATA.

Others: Microsoft Office (Word, Excel, PowerPoint), LATEX.

REFERENCES

Prof. Marine Carrasco (**Chair**) Prof. Benoit Perron Prof. Mathieu Marcoux
University of Montreal University of Montreal
Department of Economics Department of Economics Department of Economics

marine.carrasco@umontreal.ca benoit.perron@umontreal.ca mathieu.marcoux@umontreal.ca