

Jean-Jacques FORNERON

CONTACT

MAIL: Department of Economics, Boston University, 270 Bay State Road Boston, MA 02215 USA
EMAIL: jjmf@bu.edu
WEBSITE: jjforneron.com

FIELDS OF INTEREST: Econometrics, Macroeconometrics, Industrial Organization

EMPLOYMENT

2018–PRESENT | Assistant Professor in Economics, Boston University, Boston
SPRING 2022 | Visiting Assistant Professor at Yale University, New Haven

EDUCATION

2012–2018 | Ph.D. in ECONOMICS, Columbia University, New-York
Dissertation title: *Essays on Simulation-Based Estimation*
2009–2012 | MA. in ECONOMICS AND STATISTICS, ENSAE Paris, Paris, France
2009–2012 | MSc. in MANAGEMENT, HEC Paris, Paris, France

WORKING PAPERS

Fitting Dynamically Misspecified Models: An Optimal Transportation Approach (with Zhongjun Qu, [pdf](#))
Occasionally Misspecified
Convexity Not Required: Estimation of Smooth Moment Condition Models (with Liang Zhong, [pdf](#))
Noisy, Non-Smooth, Non-Convex Estimation of Moment Condition Models ([pdf](#))
A Scrambled Method of Moments ([pdf](#))

PAPERS

2024 | Estimation and Inference by Stochastic Optimization ([pdf](#))
Journal of Econometrics, vol. 238, no 2
Detecting Identification Failure in Moment Condition Models ([pdf](#))
Journal of Econometrics, vol. 238, no 1
2023 | A Sieve-SMM Estimator for Dynamic Models ([pdf](#))
Econometrica, vol. 93, no 3, p. 943-977
2021 | Estimation and Inference by Stochastic Optimization: Three Examples ([pdf](#))
with Serena Ng, *AEA Papers and Proceedings*, vol. 111, 626–30, 2021
2018 | The ABC of Simulation Estimation with Auxiliary Statistics ([pdf](#))
with Serena Ng, *Journal of Econometrics*, 2018

- 2016 | A Likelihood-Free Reverse Sampler of the Posterior Distribution ([pdf](#))
with Serena Ng, *Advances in Econometrics Vol 36, p.389-415, 2016*

TEACHING

- 2023-2024 | Econometrics, MA
Advanced Econometrics II, PhD
- 2022-2023 | Econometrics, MA
Advanced Topics in Econometrics, PhD
- 2021-2022 | Empirical Economic Analysis II, Undergraduate
Advanced Econometrics II, PhD
- 2020-2021 | Econometrics, MA
Advanced Econometrics, PhD
- 2019-2020 | Econometrics, MA
- 2018-2019 | Advanced Econometrics, PhD
- 2013-2017 | Introduction to Econometrics (TA Columbia University)
- 2015 | Introduction to Econometrics II (PhD, TA Columbia University)
- 2015-2016 | Advanced Econometrics (TA Columbia University)

CONFERENCE PRESENTATIONS

- 2023 | *NY Camp Econometrics, CIREQ Econometrics Conference (Montreal), CEMMAP Econometrics Conference (Munich), North America Summer Institute of the Econometric Society (Los Angeles)*
- 2022 | *NY Camp Econometrics, Young Econometricians conference (CEME, Duke)*
- 2021 | *NY Camp Econometrics, Society for Economic Dynamics (SED), Winter Meeting of the American Economic Association (AEA/ASSA)*
- 2020 | *World Congress of the Econometric Society*
- 2019 | *Optimization Conscious Econometrics (Chicago), North American Summer Meetings of the Econometric Society (NASM, Seattle), Financial Econometrics Conference (Toulouse)*
- 2018 | *International Association for Applied Econometrics Annual Conference (IAAE, Montréal), NBER NSF Time Series Conference (Poster Session, San Diego), 2018 French Econometrics Conference (FEC, Paris)*
- 2016 | *International Association for Applied Econometrics Annual Conference (IAAE, Milan), CIREQ Econometrics Conference in Honor of Jean-Marie Dufour (Poster Session, Montréal)*
- 2015 | *9th International Conference on Computational and Financial Econometrics (CFE, London)*

SEMINARS AND WORKSHOPS

- 2023 | *Columbia University, NY FED, University of Wisconsin, CREST/PSE/Science Po*

2022 | *Yale University, University of Toronto, London School of Economics, UCL, Warwick, Mannheim-Bonn-Frankfurt-Heidelberg-Karlsruhe*

2021 | *Hong Kong University of Science and Technology, UPenn, Tilburg*

2020 | *Georgetown University, Yale University*

2019 | *Université de Montréal, University of Rochester, UC Berkeley, Brown University, CREST, Toulouse School of Economics, University of Mannheim, New York University, Singapore National University, Singapore Management University, University of Chicago, UC Santa-Cruz*

2018 | *Bocconi, Boston University, Chicago Booth, Georgetown, UC Berkeley, UPenn*

HONORS AND AWARDS

2017–2018 | Dissertation Fellowship

2013–2017 | Teaching Fellowship

2016–2017 | Lewis A. Sanders Endowed Fellowship in Economics

2014–2015 | Lewis A. Sanders Endowed Fellowship in Economics
Wueller Pre-Dissertation Award for Best Fourth Year Paper (*Runner-Up*)

2013–2014 | Lewis A. Sanders Endowed Fellowship in Economics
Harris Prize for Best Second Year Paper (*Runner-Up*)

2012–2013 | Dean's Fellowship

REFeree SERVICES

American Economic Journal: Macroeconomics, Econometrics, Econometric Theory, Econometric Reviews, Journal of Applied Econometrics, Journal of Business and Economic Statistics, Journal of Econometrics, Journal of Political Economy, Review of Economics and Statistics, Review of Economic Studies, The Econometrics Journal

PERSONAL

LANGUAGES: English (native), French (native), Spanish (basic), Chinese (basic)
CITIZENSHIPS: USA and France
PROGRAMMING: C++, Julia, Matlab, Python, R, SQL, Stata