Jean-Jacques FORNERON

CONTACT

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FIELDS OF INTEREST: Econometrics, Macroeconometrics, Industrial Organization

EMPLOYMENT

2018–PRESENT | Assistant Professor in Economics, Boston University, Boston Spring 2022 | Visisting 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

Estimation and Inference by Stochastic Optimization (pdf)

A Sieve-SMM Estimator for Dynamic Models (pdf)

A Scrambled Method of Moments (pdf)

Detecting Identification Failure in Moment Condition Models (pdf)

PAPERS

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

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

TEACHING

2021-2022 Empirical Economic Analysis II, Undergraduate

Advanced Econometrics II, PhD

2020-2021 | Econometrics, MA

Advanced Econometrics, PhD

2019 | Econometrics, MA

- 2018 | 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

- 2022 | NY Camp Econometrics
- 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

- 2022 | Yale University
- 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 (<i>Runner-Up</i>)
2013–2014	Lewis A. Sanders Endowed Fellowship in Economics Harris Prize for Best Second Year Paper (<i>Runner-Up</i>)
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, 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