

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

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](#))
with Serena Ng

| A Scrambled Method of Moments ([pdf](#))

| Detecting Identification Failure in Moment Condition Models ([pdf](#))

| A Sieve-SMM Estimator for Dynamic Models ([pdf](#))

PAPERS

2021 | Estimation and Inference by Stochastic Optimization: Three Examples ([pdf](#))
with Serena Ng, Forthcoming AEA Papers & Proceedings

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

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

- 2021 | *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)*

INVITED SEMINARS

- 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, Econometric Theory, Econometric Reviews, Journal of Applied Econometrics, 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