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

| Detecting Identification Failure in Moment Condition Models (pdf)

| A Sieve-SMM Estimator for Dynamic Models (pdf, supplement)

PAPERS

2017 | 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

2019 | Econometrics (MA, Boston University)
Course Evaluation: 4.17 (Department Average: 3.9)

2018 | Advanced Econometrics (PhD, Boston University)
Course Evaluation: 4.2 (Department Average: 3.87)

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

2019 | Detecting Identification Failure in Moment Condition Models
North American Summer Meetings of the Econometric Society (NASM, Seattle)

Inference by Stochastic Optimization: A Free Lunch Bootstrap
Optimization-Conscious Econometrics Conference (Chicago)

A Sieve-SMM Estimator for Dynamic Models
Financial Econometrics Conference (Toulouse)

2018 | A Sieve-SMM Estimator for Dynamic Models
International Association for Applied Econometrics Annual Conference (IAAE, Montréal)

A Sieve-SMM Estimator for Dynamic Models (Poster Session)
NBER NSF Time Series Conference (San Diego)

A Sieve-SMM Estimator for Dynamic Models
2018 French Econometrics Conference (Paris)

2016 | The ABC of Simulation Estimation with Auxiliary Statistics
International Association for Applied Econometrics Annual Conference (IAAE, Milan)

Assessing the Sensitivity of Structural VAR Models (Poster Session)
CIREQ Econometrics Conference in Honor of Jean-Marie Dufour (Montréal)

2015 | A Likelihood-Free Reverse Sampler of the Posterior Distribution
9th International Conference on Computational and Financial Econometrics (CFE, London)

Invited Seminars

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

Personal

Languages: English (native), French (native), Spanish (basic), Chinese (basic)
Citizenships: USA and France
Programming: C++, Julia, Matlab, Python, R, SQL, Stata