Prosper DOVONON

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Address

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Education

November 2007	Ph.D. in Economics, Université de Montréal, CANADA. Advisors: Éric Renault and Sílvia Gonçalves.
June 2000	MSc in Statistics and Economics, ENSEA, Abidjan, CÔTE D'IVOIRE.
June 1996	MSc Mathematics, Université Nationale du Bénin, Abomey-Calavi, BÉNIN.

Professional Experience

Teaching and Academic experience

Since June 2023	**Full Professor** at Concordia University, CANADA (Depart. of Economics)
Since June 2022	**Concordia University Research Chair** in *Econometrics of Large Datasets*
June 2015-May 2023	**Associate Professor** at Concordia University, CANADA (Depart. of Economics)
Since January 2021	**Adjunct Professor** at The Univ. of Adelaide, AUSTRALIA (School of Economics)
December (2017,22,23)	Visiting professor at The University of Adelaide, AUSTRALIA
July 2017-June 2018	Visiting professor at HEC Montreal
July 2010-May 2015	Assistant Professor at Concordia University, CANADA (Department of Economics)
March 2009	Visiting researcher, University of North Carolina at Chapel Hill, USA.
December 2006	Visiting researcher, Imperial College Business School, Imperial College, London, UK.

Financial industry

February 2007-June 2010	***Assistant vice president***, Quantitative Analytics, **Barclays Wealth, London, UK**.

Government and international institutions

June 2001-August 2001	Junior economist, Cellule d'Analyse de Politiques Économiques (CAPE), Cotonou, BÉNIN.
September 2000-May 2001	Statistician, Benin National Statistical Institute, INSAE, BÉNIN.
July 1999-November 1999	Statistician, United Nations' Economic Commission for Africa (DISD-UNECA), Addis-Ababa, ÉTHIOPIA.

Distinctions and Awards

2022	*Induction into the Provost Circle of Distinction*, Concordia University.
2022	*Dean's Award for Excellence in Research*, Concordia University.
2021	*Elected Fellow* of the Econometric Society.
2020	*Dean's Award for Excellence in Scholarship*, Faculty of Science, Concordia University.
2011	*Fellow* of Centre Interuniversitaire de Recherche en Analyse des Organisations (CIRANO).
2010	*Fellow* of Centre Interuniversitaire de Recherche en Economie Quantitative (CIREQ).
Winter 2006 & Fall 2004	*Best Teaching Assistant Awards.* Département de Sciences Économiques, Université de Montréal, CANADA.

Research Fields

Econometrics, Time Series Analysis, Financial Econometrics.

Editorial Activities

Associate Editor: Econometric Reviews, since September 2022.

Published Articles in Peer Review Journals

1. "Efficiency bounds for moment condition models with mixed identification strength," with Y. Atchade and F. Doko, (2024), *Journal of Econometrics*, to appear.
2. "Relevant moment selection under mixed identification strength," with F. Doko and M. Aguessy, (2023), *Econometric Theory*, to appear.
3. "Testing the eigenvalue structure of spot and integrated covariance," with A. Taamouti and J. Williams, (2022), *Journal of Econometrics*, 229 (2), 363-395.
4. "Robust Estimation with Exponentially Tilted Hellinger Distance," with Bertille Antoine, (2021), *Journal of Econometrics*, 224 (2), 330-344.
5. "Inference in Second-Order Identified Models," with Alastair Hall and Frank Kleibergen, (2020), *Journal of Econometrics*, 218, 346-372.
6. "Efficiency Bounds for Semiparametric Models with Singular Score Functions," with Yves Atchadé, (2020), *Econometric Reviews*, 39, 612-648.
7. "Bootstrapping High Frequency Jump Tests," with Sílvia Gonçalves, Ulrich Hounyo and Nour Meddahi, (2019), Journal of the American Statistical Association, 114, 793-803.
8. "The Asymptotic Properties of GMM and Indirect Inference under Second-order Identification," with Alastair Hall, (2018), *Journal of Econometrics*, 205, 76-111.
9. "Bootstrapping the GMM Overidentification Test under First-Order Underidentification," with Sílvia Gonçalves, (2017), *Journal of Econometrics*, 201, 43-71.
10. "Large Sample Properties of the Three-Step Euclidean Likelihood Estimators under Model Misspecification," (2016), *Econometric Reviews*, 35(4), 465-514.
11. "Testing for Common Conditionally Heteroskedastic Factors," with Eric Renault, (2013) *Econometrica*, 81, 2561-2586.
12. "Conditionally Heteroskedastic Factor Models with Skewness and Leverage Effects," (2013), *Journal of Applied Econometrics*, 28, 1110-1137.
13. "Bootstrapping Realized Multivariate Volatility Measures," with Sílvia Gonçalves and Nour Meddahi, (2013), *Journal of Econometrics*, 172, 49-65.
14. "Inference about Long Run Canonical Correlations," with Alastair R. Hall and Kalidas Jana, (2012), *Journal of Time Series Analysis*, 33, 665-683.

Chapters of books

1. "How well Does Modern Portfolio Theory Work in Practice?" with Pierre Dangauthier, in Davies, G. B. and A. de Servigny (Eds.), An efficient Alternative to Modern Portfolio Theory: Behavioral Investment Management, McGraw-Hill, 2012.

Working Papers

1. "A uniformly valid test for instrument exogeneity," N. Gospodinov, 2024, *Journal of Econometrics, Revise and Resubmit.*
2. "Specification testing for conditional moment restrictions under local identification failure," with N. Gospodinov, 2023, *Quantitative Economics*, Conditionally accepted.
3. "Bayesian asymptotics for high-dimensional linear regression models with instrumental variables," with Y. Atchade and G. Sabnis, 2019, *Electronic Journal of Statistics*, Revise and Resubmit.
4. "Consistent Specification Testing with Irrelevant Instruments," with N. Gospodinov.
5. "GMM Overidentification Test with First Order Underidentification," with Éric Renault, 2020, mimeo, Concordia University.

Work in Progress

1. "Bootstrapping exogeneity tests in linear models with possibly weak instruments," with N. Gospodinov and E. Zanelli.

Conference Participation

2024 Africa Meeting of the Econometric Society, Abidjan, Côte d'Ivoire, June - Societe Canadienne de Science Economique Conference, HEC Montreal, Quebec, May.

2023 Africa Meeting of the Econometric Society, Nairobi, Kenya, June - CISEA, Abidjan, Cote d'Ivoire, June - CIREQ Conference, Montreal, Quebec, May - NBER Conference, UQAM, Montreal, Quebec, September - Canadian Econometric Study Group, McMaster University, Hamilton, Ontario, October.

2022 Africa Meeting of the Econometric Society, Addis-Ababa, Ethiopia (Virtual), June - CIREQ Conference in honor of Eric Renault, Montreal, Quebec, May - Societe Canadienne de Science Economique, Montreal, Quebec, May.

2021 Africa Econometric Society Meetings, Abidjan, Côte d'Ivoire, June (virtual) - North America Summer Meeting of the Econometric Society, Montreal, Canada, June (virtual) - Statistics, Montreal, Canada, July, (virtual).

2019 CIREQ Conference on Bootstrap Methods, Montreal, Quebec, April - International Conference on Statistics and Applied Economics (CISEA, ENSEA), Abidjan, Côte d'Ivoire, June - Africa Econometric Society Meetings, Rabat, Morocco, July.

2018 CIREQ Conference on Recent Advances on Moment Method, Montreal, Quebec, April - TSE Financial Econometrics conference, Toulouse, France, May - Canadian Economic Association meetings, McGill, Montreal, June - Internat. Association for Applied Econometrics annual conf., UQAM, Montreal, June - Econometric Society African Meetings, Cotonou, Benin, July - Canadian Econometrics Study Group, Carleton U., Ottawa, Ontario, Oct. - Southern Economic Association meetings, Washington, DC, Nov.

2017 Econometric Society African Meetings, Algiers, Algeria, June - CIREQ Conference on Large Econometric models, Montreal, Quebec, May - 12th TI Conference on Inference Issues in Econometrics, Amsterdam, May - Canadian Econometrics Study Group, Toronto, Ontario, October.

2016 Infometrics conference, Cambridge, UK, April - Econometric Society European Meetings - GSEM and the Graduate Institute, Geneva, August - Canadian Econometrics Study Group, London, Ontario, October.

2015 CIREQ Conference on Time Series and Financial Econometrics, Montreal, Quebec, May - Econometric Society World Congress, Montreal, Quebec, August.

2014 CIREQ Conference on Time Series and Financial Econometrics, Montreal, Quebec, May - Canadian Econometric Study Group (CESG), Simon Fraser University Vancouver, BC, October -Conference on High-Frequency Financial Data, Montreal, QC, December.

2013 Canadian Economic Association Conference, HEC Montreal, May-June - African Econometric Society Meetings, La Palm Royale Hotel, Accra, Ghana, July - Canadian Econometric Study Group (CESG), Waterloo, Ontario, October.

2012 Canadian Econometric Study Group (CESG) meetings,Queen's University, Kingston-Ontario, October - Econometric Society European Meetings, University of Malaga, August - Canadian Economic Association Conference, University of Calgary, June - Financial Econometrics Conference, Toulouse School of Economics, Toulouse, May.

2011 Statistics 2011, Concordia University, Montreal, July - Canadian Economic Association Conference, University of Ottawa, June - Fifth CIREQ Time Series Conference, Montréal, May.

2010 Infometrics: Theory and Applications in Social Sciences (In memory of A. Zellner), American University, September - Econometric Society World Congress (ESWC), Shanghai, China, August.

2009 European Meeting of the Econometric Society (ESEM), Barcelona, August.

2008 Vast Data Conference, Oxford-Man Institute of Quantitative Finance, Oxford, September - Workshop on Advances in Portfolio Optimization, Imperial College Business School and Barclays Wealth, London, October - European Meeting of the Econometric Society (ESEM), Università Commerciale Luigi Bocconi, Milan, August.

Seminar Presentations

2022 Princeton University, USA (September) - Paris School of Economics, Paris, France, March (virtual).

2019 York University, Ontario, Canada (October): *Relevant moment selection under mixed identification strength.*

Boston University, Boston, USA (March): *Relevant moment selection under mixed identification strength.*

2017 University of Adelaide, Adelaide, Australia (December): *Model Selection under Possibly Weak Identification.*

2015 University of Toronto, Toronto, Ontario, Canada (November): *Robust Estimation with Exponentially Tilted Hellinger Distance.*

2015 North Carolina State University, Raleigh, US (October): *Bootstrapping the GMM Overidentification Test under First Order Underidentification.*

2015 Durham University Business School, Durham, UK (March): *Bootstrapping the GMM Overidentification Test under First Order Underidentification.*

2014 Bank of Canada, Ottawa, Ontario, Canada (May): *Bootstrapping the GMM Overidentification Test under First Order Underidentification.*

2013 Toulouse School of Economics, France (April): *Testing for Common GARCH Factors.*

Queen's University, Ontario, Canada (November): *Bootstrapping the GMM Overidentification Test under First Order Underidentification.*

2012 Ohio State University, Columbus, US (November): *Testing for Common GARCH Factors.*

2010, 2009 University of North Carolina at Chapel Hill (November, March).
Inference about Long Run Canonical Correlations.
Large Sample Properties of the Three-Step Euclidean Likelihood Estimators under Model Misspecification.

2008 University of Manchester (December): *Large Sample Properties of the Three-Step Euclidean Likelihood Estimators under Model Misspecification.*

Refereeing

Journal of Applied Econometrics; Econometric Reviews; Journal of Financial Econometrics; Journal of Econometrics; Journal of Econometric Methods; Computational Statistics and Data Analysis; Journal of Empirical Finance; Mathematical Reviews; Journal of Business and Economics Statistics; Test; Studies in Nonlinear Dynamics & Econometrics; Oxford Bulletin of Economics and Statistics; Bank of Canada; Econometrics; Oxford Encyclopedia; Finance; Journal of Risk and Financial Management; Statistics and Probability; Annals of Statistics; African Review of Economics and Finance.

Professional Affiliations

Membership: CIRANO, CIREQ, Econometric Society, Canadian Economic Association.

Scholarships

2005-2007 Ph.D. Scholarship from Département de Sciences Économiques, Université de Montréal, Canada.

2001-2005 Ph.D. Scholarship from Département de Sciences Économiques, Université de Montréal, Canada.

1997-2000 Coopération Française Scholarship for graduate studies at ENSEA, Abidjan, Côte D'Ivoire.

Research Grants

External

- *As Principal investigator (PI):*
  1. Social Sciences and Humanities Research Council (SSHRC) - Insight Grant. Prosper Dovonon (PI) and Yves A. Atchadé, 2018-2023. $170,838.00.
  2. Social Sciences and Humanities Research Council (SSHRC) - Insight Development Grant. Prosper Dovonon (PI) and Bertille Antoine, 2015-2017. $41,580.
  3. Social Sciences and Humanities Research Council (SSHRC) - Connection Grant. Prosper Dovonon (PI) and Jean-Marie Dufour, 2015-2016. $25,000.
  4. Fonds Québécois de la Recherche sur la Société et la Culture (FQRSC), Programme d'établissement de nouveaux-chercheurs, 2011-2014. $39,038.
- *As co-applicant:*
  1. Australian Research Council (ARC) - Discovery Project. Prosper Dovonon and Firmin Doko Tchatoka (PI), 2020-2022. AUS$240,000.
  2. Social Sciences and Humanities Research Council (SSHRC) - Connection Grant. Prosper Dovonon and Dalibor Stevanovic (PI), 2019-2020. $15,000.
  3. Fonds de Recherche du Québec - Société et la Culture (FRQ-SC) - Team Grant. Marine Carrasco (PI), Prosper Dovonon, Sílvia Gonçalves, Benoit Perron, Rene Garcia, 2019-2023. $229 000.
  4. Social Sciences and Humanities Research Council (SSHRC) - Insight Grant. Prosper Dovonon and Sílvia Gonçalves (PI), 2015-2020. $175,592.
  5. Institute of Structured Finance and Derivatives (ISFID). Team research project. (PI: Stylianos Perrakis, John Molson School of Business, Concordia University), 2013-2015. $60,000.
  6. FQRSC-ANR, Appel à projets franco-québecois FQRSC-ANR; Quebec team: Sílvia Gonçalves (PI), Benoit Perron and Prosper Dovonon; French team: Nour Meddahi (PI), René Garcia and Christian Bontemps, 2011-2014, $150,000 for the Quebec team and Eur 150,000 for the French team.

Internal

1. Concordia University Research Chair (CURC) on *Econometrics of Large Datasets* - grant, 2022-2027. $100,000.
2. Concordia University Aid to Research Related Events, Publications, Exhibitions and Dissemination Activities (ARRE) - grant, 2015-2017. $5,000.
3. Concordia University Tenure track Start-up Grant, 2010-2014. $15,000.

Teaching Activities

Winter 2024	Econ 681: Econometric Theory II - Econ 680: Econometric Theory I
Winter 2021/22/23	Econ 681: Econometric Theory II - Econ 643: Financial Economics II
Winter 2020/21	Econ 421: Econometrics I - Econ 681: Ec'tric Theory II - Econ 643: Fin. Economics II
Fall 2020/21	Econ 421: Econometrics I
Winter 2019/20	Econ 421: Econometrics I - Econ 681: Ec'tric Theory II - Econ 643: Fin. Economics II
Fall 2019/20	Econ 421: Econometrics I
Winter 2018/19	Econ 421: Econometrics I - Econ 681: Econometric Theory II
Fall 2018/19	Econ 421: Econometrics I - Econ 643: Financial Economics II
Winter 2016/17	Econ 680: Econometric Theory I - Econ 681: Econometric Theory II
Fall 2016/17	Econ 421: Econometrics I - Econ 682: Applied Econometrics: Time series
Winter 2015/16	Econ 680: Econometric Theory I - Econ 681: Econometric Theory II
Fall 2015/16	Econ 421: Econometrics I - Econ 682: Applied Econometrics: Time series
Winter 2014/15	Econ 680: Econometric Theory I - Econ 681: Econometric Theory II
Fall 2014/15	Econ 680: Econometric Theory I - Econ 421: Econometrics I
Winter 2013/14	Econ 680: Econometric Theory I - Econ 681: Econometric Theory II
Fall 2013/14	Econ 680: Econometric Theory I - Econ 421: Econometrics I
Winter 2012/13	Econ 680: Econometric Theory I - Econ 422: Econometrics II
Fall 2012/13	Econ 680: Econometric Theory I
Winter 2011/12	Econ 421: Econometrics I - Econ 680: Econometric Theory I
Winter 2010/11	Econ 422: Econometrics II - Econ 680: Econometric Theory I
Fall 2010/11	Econ 421: Econometrics I

Academic Service

Student supervision

MA Main supervisor:

Poulin-Therrien, Victor	Spring 2024	Kailun Cao, Jimmy	Spring 2020
Ema, Anika	Spring 2024	Berger, Pascal	Spring 2020
Oladazimi Sheida	Spring 2023	Kouchakjian, Ani	Spring 2018
Maamri, Thaweb	Spring 2022	Sayegh, Celine	Fall 2015
Browne, Benjamin	Fall 2021	Xie, Siming	Fall 2014
Yang, Cici	Spring 2020		

Ph.D. Main supervisor:		***Ph.D. Co-supervisor:***	
Emmanuel Beker Chinedze	Start 2024	Zhu, Yajing	2017
Arifa, Meriam	Start 2024	Liu, Di	June 2014
Fazel, Ehsan	March 2020		
Aguessy, Michael	September 2020		

Ph.D. External Examiner:

Leroux, Maxime	Universite du Quebec a Montreal, Janvier 2023
Morin, Lealand	Queen's University, November 2016
Doukali, Mohamed	Université de Montréal, October 2016

Ph.D. Internal External Examiner:

Loudegui Djimdou, Magloire	Department of Mathematics and Statistics, January 2021
Ghadimi, Elnaz	Department of Mathematics and Statistics, January 2018
Boloorforoosh, Ali	Finance, John Molson School of Business, August 2014
Ngou, Oyono Polynice	Department of Mathematics and Statistics, January 2014

Other Services

Service to the Department/University:

Winter 2024	Member of the Advisory Chair Search Committee for the Department of Mathematics and Statistics.
2022-	Member of the Faculty Research Committee
2021-24	Concordia CIREQ representative
2013-14,2021-23	Department Hiring Committee (Member).
2018-20,2021-22	Department Personnel Committee (Member).
2018-20	Department of Economics undergraduate Program Committee (Member).
Winter 2014	Member of the Advisory Chair Search Committee for the Department of Geography, Planning and Environment.
Fall 2011-Fall 2013	Department of Economics Graduate Program Committee (Member).
Fall 2012-Summer 2014	Service on Senate Faculty Tribunal Pool.

Service to the Econometric Society:

1/2021-	Secretary of the Africa Regional Standing Committee of The Econometric Society.
1/2018-12/2021	Elected member of the Africa Regional Standing Committee of The Econometric Society.
2021	Africa Meeting of Econometric Society, Abidjan, Côte d'Ivoire, June, Co-chair of the scientific committee (joint with Ismael Mourifie).
2018	Africa Meeting of Econometric Society, Cotonou, Benin, June, Co-chair of the scientific committee (joint with Leonard Wantchekon).
2017,19,22,23,24	Member of the Scientific committee of the Africa Meeting of Econometric Society
2014-2015	Member of the local organizing committee of the 2015 Econometric Society *World Congress.*

Conference, grants adjudication committee, & other

2022	Co-organizer of the CIREQ Econometric conference in honor of Eric Renault (joint with Antoine Bertille and Marine Carrasco), Montreal, May.
2021	Member of the Scientific committee of the conference *Statistics*, Montreal, Canada, organized by the Department of Statistics of Concordia University.
2019	Co-organizer of the Canadian Econometric Study Group meetings (joint with D. Stevanovic), Montreal, October 2019.
2019	Co-organizer of the CIREQ Econometric conference (joint with Sílvia Gonçalves), Montreal, May.
2018	Co-organizer of the CIREQ Econometric conference (joint with Marine Carrasco), Montreal, April.
2017	Co-organizer of the CIREQ Time Series conference(joint with Marine Carrasco), Montreal, May.
2016	Member of the scientific committee of the 2016 Info-Metrics conference at Cambridge University.
2014-2015	Member of the local organizing committee of the 2015 Meetings of the Société Canadienne de Sciences Économiques.

2021-	Resource Person for the African Economic Research Consortium (AERC).
2018-19,2020-21-23	SSHRC Insight Development Grants Evaluation/Adjudication Committee.
2022	Grant application evaluation: Referee for the Dutch Research Council (NWO).