MARTIN MUGNIER

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Office Contact Information: CREST, 5 Avenue Henry Le Chatelier, 91120 Palaiseau, France Personal Information: 19/07/1995, French

Employment

2024 -	Assistant Professor, Paris School of Economics
2023 - 2024	Postdoctoral Research Fellow, Department of Economics, University of Oxford

Education

2019 - 2023	CREST, ENSAE Paris, Institut Polytechnique de Paris
	Ph.D. in Economics
2018 - 2019	Université Paris-Saclay, Orsay
	M.Sc. in Applied Mathematics (with honors), Major in Mathematical Statistics
	and Machine Learning Theory
2017 - 2019	ENSAE Paris
	Ingénieur Économiste-Statisticien, Graduate Program, Major in Data Science
	and Statistical Learning
2015 - 2019	École Normale Supérieure Paris-Saclay
	M.Sc. in Economics
2015 - 2016	Université Paris 1 Panthéon-Sorbonne
	B.Sc. in Economics (with honors)
2013 - 2015	Toulouse School of Economics & Lycée Ozenne
	Licences 1 & 2 in Economics and Management
	CPGE ENS Cachan D2

Publications

"Fixed Effects Binary Choice Models with Three or More Periods" (with Xavier D'Haultfœuille and Laurent Davezies)

Forthcoming in Quantitative Economics

Working Papers

Unobserved Clusters of Time-Varying Heterogeneity in Nonlinear Panel Data Models

A Simple and Computationally Trivial Estimator for Grouped Fixed Effects Models

Identification and (Fast) Estimation of Large Nonlinear Panel Models with Two-Way Fixed Effects (with Ao Wang)

Work in Progress

Asymptotic Properties of Empirical Quantile-Based Estimators (with Xavier D'Haultfœuille and Jérémy L'Hour)

Grants & Awards

2022 - 2023	French ANR 4th year of Ph.D. grant: "Investissements d'Avenir/LabEx Ecodec"
2021 - 2022	EUR Data Science for Economics, Finance and Management Mobility grant
2019 - 2022	French Ministry of Higher Education, Research and Innovation, Full Scholarship
2015 - 2019	École Normale Supérieure Paris-Saclay, Full Scholarship
2017	Hackaton Ernst & Young-Genius ENSAE, 2nd Prize – Deep Learning Challenge

Teaching Experience

Undergraduate Courses (Principal Instructor)

Fall '19 | Linear Algebra and Python (24 hrs), HEC Paris & ENSAE Paris

Undergraduate TA sessions at ENSAE Paris

Fall '20, '21	Mathematical Foundations of Probability Theory (21 hrs), prof. Cristina Butucea
Spring '21	Differentiable Optimization (21 hrs), prof. Guillaume Lecué

Graduate TA sessions at ENSAE Paris

Spring '20, '21	Econometrics II (18 hrs), prof. Mickael Visser
Fall '20, '21, '22	Mathematical Statistics I (18 hrs), prof. Arnak Dalalyan
Spring '20, '21	Mathematical Statistics II (11 hrs), prof Matthieu Lerasle

Professional Experience

2019	CREST, Microeconometrics Lab (4 months), Palaiseau, France
	Research assistant to Pr. Xavier D'Haultfœuille
2018	Banque de France, DGSEI, SEPS (4 months), Paris, France
	Research intern, supervised by Matthieu Lequien and Loriane Py
2017 - 2018	Société Générale, Inspection Générale (8 months, part-time), Paris, France
	ENSAE Team Project in Applied Statistics, supervised by Clément Sentis and
	Walid Amrane
2017	Toulouse School of Economics, IAST (4 months), Toulouse, France
	Research assistant to Senior Scholar Daniel-Li Chen (IAST/NBER)
2016	French Treasury, French Embassy in Colombia, Regional Economic Service (2
	months), Bogotá, Colombia
	Economist intern, supervised by Laurent Charpin
2016 - 2017	C'efficace (2 years, part-time), Paris, France
	Individual teacher in Economics, Marketing, and Mathematics to high-school
	and undergraduate students

Programming Skills & Languages

Prog. Skills	Python***, R**, Stata**, SAS**, LATEX***, Microsoft Office**, HTML/CSS*
Languages	English (fluent), Spanish (intermediate), French (native)

Conferences, Seminars & Academic Visits

Seminars

University of California Santa Barbara* (02/2023), University of Notre Dame* (02/2023), University of Georgia Terry College* (01/2023), University of Warwick* (01/2023), University of Bristol* (01/2023), Toulouse School of Economics* (01/2023), University of Manchester* (01/2023), University of Gothenburg* (01/2023), Vrije Universiteit* (01/2023), University of Surrey* (01/2023), ULB* (01/2023), PSE* (01/2023), CREST-PSE Econometrics Seminar (11/2022), University of Chicago (Econometrics Student Group, 05/2022; I.O. lunch, 04/2022; Econometrics Workshop, 04/2022), CREST Ph.D. Seminar (12/2022, 06/2022, 10/2021, 12/2020, 07/2020), CREST Microeconometrics Seminar (03/2022, 09/2021), Hadamard Doctoral School Ph.D. Seminar (02/2021), EPFL Workshop on Computational Methods in Social Science (07/2019)

Conferences

North American Summer Meeting of the Econometric Society (06/2022), European Winter Meeting of the Econometric Society (12/2021), Bristol Econometric Study Group (07/2022, 09/2021), EEA Congress (08/2022, 08/2021), China Meeting of the Econometric Society (06/2022, 07/2021), Asian Meeting of the Econometric Society (06/2021), African Meeting of the Econometrics Society (06/2021), IAAE Annual Conference (06/2021, 2020 cancelled), 50èmes Journées de la Statistique (2020 cancelled)

Co-organizer of

CREST Ph.D. Seminar (2019-2021), CREST Statistics·Econometrics·Machine-Learning Seminar (2019-2022), CREST Econometric Reading Group (2020)

Academic Visits

Department of Economics of the University of Chicago (2022 Winter and Spring Quarters), sponsor: Prof. Stéphane Bonhomme.

Other Duties

2020 - 2021

Ph.D. students representative on the Board of Directors of Groupe des Écoles Nationales d'Économie et Statistique (Genes)

Referee

Quantitative Economics, Review of Economics and Statistics

^{*:} job market.