Martin Mugnier

martin.mugnier@economics.ox.ac.uk – martinmugnier.github.io

Office Contact Information: Department of Economics, University of Oxford, 10 Manor Road, OX1 3UQ, Oxford, United Kingdom
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 (ENS), Paris-Saclay M.Sc. in Economics, as a civil servant
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), *Quantitative Economics*, **14** (2023)

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

Doctoral Course

Winter '24	Approximate Factor Modelling in Economics (9 hrs), PSE

Undergraduate Course

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

Other 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**, Matlab**, Stata**, SAS**, LaTeX***, Microsoft Office**, HTML/CSS*
Languages	English (fluent), Spanish (intermediate), French (native)

Conferences, Seminars & Academic Visits

Seminars	Nuffield Econometrics Seminar (11/2023), LMU Munich Econometrics Seminar (11/2023), 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)
Conferences	$(EC)^2$ (12/2023), UCL-CeMMAP Econometrics Day (09/2023), Oxford EET (04/2023), North American Summer Meeting of the Econometric Society (06/2022), European Winter Meeting of the Econometric Society (12/2023, 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), EPFL Workshop on Computational Methods in Social Science (07/2019)
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.

*: job market.

Other Duties

2020 – 2021	Ph.D. students representative on the Board of Directors of the Groupe des Écoles Nationales d'Économie et Statistique (Genes)
Referee	*Quantitative Economics*, *The Review of Economics and Statistics*, *Revue économique*, *Journal of Econometrics*, *Journal of Business & Economic Statistics*, *The Journal of Supercomputing*