Martin Mugnier

Ph.D. Candidate in Economics at CREST, ENSAE Paris, Institut Polytechnique de Paris
martin.mugnier@ensae.fr – martinmugnier.github.io – +33(0)170266797

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

Academic Appointments

2024 –	**Paris School of Economics**, France Assistant Professor of Economics
2023 – 2024	**University of Oxford**, United Kingdom Postdoctoral Research Fellow

Education

Graduate Studies

2019 – 2023	**CREST, ENSAE Paris, Institut Polytechnique de Paris**, France PhD in Economics • Dissertation title: "*Nonlinear Panel Data Models and High-Dimensional Statistics*" • Expected Completion Date: June 2023
2018 – 2019	**Université Paris-Saclay**, France M.Sc. in Applied Mathematics (*with honors*) • Major in Mathematical Statistics and Machine Learning Theory
2017 – 2019	**ENSAE Paris**, France Ingénieur Économiste-Statisticien, Graduate Program • Major in Data Science and Statistical Learning
2016 – 2017	**École Polytechnique, HEC Paris, ENSAE Paris, ENS Paris-Saclay**, France Master in Economics (1^{st} year) (*with highest honors*)
2015 – 2019	**École Normale Supérieure Paris-Saclay**, France M.Sc. in Economics and Management • Civil servant student ("*normalien*")

Undergraduate Studies

2015 – 2016	**Université Paris 1 Panthéon-Sorbonne & ENS Paris-Saclay**, France B.Sc. in Economics (*with honors*)
2013 – 2015	**Toulouse School of Economics & Lycée Ozenne**, France Licences 1 & 2 in Economics and Management (*ranked 7^{th} out of 722 & 1^{st} out of 274*)

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
Job Market Paper

A Simple and Computationally Trivial Estimator for Grouped Fixed Effects Models
Submitted

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

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 PhD grant: "Investissements d'Avenir/LabEx Ecodec"
2021 – 2022	EUR Data Science for Economics, Finance and Management International 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

April – Sep. 2019	**CREST, Microeconometrics Lab**, Palaiseau, France (*4 months*) Research assistant to Pr. Xavier D'Haultfœuille. • Theoretical econometrics • Conducted research on statistical identification in discrete choice models with high-dimensional fixed effects.
June – Sep. 2018	**Banque de France, DGSEI, SEPS**, Paris, France (*4 months*) Research intern, supervised by Matthieu Lequien and Loriane Py. • Designed a machine learning based agorithm to fuzzy-match patent data from the PATSTAT Global database to SIRENE, the national register of French firms held by Insee.
2017 – 2018	**Société Générale, Inspection Générale**, Paris, France (*8 months*) ENSAE Team Project in Applied Statistics (part-time internship), supervised by Clément Sentis and Walid Amrane. • Designed predictive algorithms to forecast and anticipate credit risk and defaults in a portfolio of medium-sized firms for a subsidiary in Africa.
April – July	**Toulouse School of Economics, IAST**, Toulouse, France (*4 months*)

2017	Research assistant to Senior Scholar Daniel-Li Chen (IAST/NBER). • Collected, cleaned and explored very large datasets. Designed and implemented econometric specifications to capture psychocognitive bias in decision-making in U.S. Courts such as cognitive caseload, time-effects, sequential-contrast effects, date of birth effects • Research assistance on the project "The Impact of Financial Payments from Pharmaceutical Industries on Prescribing Behaviors and Patient Outcomes".
May – July 2016	**French Treasury, French Embassy in Colombia, Regional Economic Service**, Bogotá, Colombia (*2 months*) Economist intern, supervised by Laurent Charpin. • Performed a statistical analysis aiming to highlight promising sectors for French exports • Produced a report from personal research and many interviews conducted in Spanish.
2016 – 2017	**C'efficace**, Paris, France (*2 years*) Individual teacher. • Taught courses 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, TOEIC : 915/990), 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 PhD Seminar (12/2022, 06/2022, 10/2021, 12/2020, 07/2020), CREST Microeconometrics Seminar (03/2022, 09/2021), Hadamard Doctoral School PhD 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 PhD 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	PhD 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*