Jean-Jacques FORNERON

CONTACT

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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 ParisTech, Paris, France

2009–2012 | MSc. in MANAGEMENT, HEC Paris, Paris, France

WORKING PAPERS

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

| Detecting Identification Failure in Moment Condition Models

| Assessing the Sensitivity of Structural VAR models

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)

2018 | Advanced Econometrics (PhD, Boston University)

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

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, France)*
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

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, Journal of Applied Econometrics

Personal

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