

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](#))

| 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

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)

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