

# Jean-Jacques FORNERON

## CONTACT

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FIELDS OF INTEREST: Econometrics, Macroeconometrics, Industrial Organization

## EMPLOYMENT

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2018–PRESENT | Assistant Professor in ECONOMICS, Boston University, Boston

## EDUCATION

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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 Paris, Paris, France

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

## WORKING PAPERS

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| A Scrambled Method of Moments ([pdf](#))

| Detecting Identification Failure in Moment Condition Models ([pdf](#))

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

## PAPERS

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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

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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

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- 2019 | *Optimization Conscious Econometrics (Chicago), North American Summer Meetings of the Econometric Society (NASM, Seattle), Financial Econometrics Conference (Toulouse)*
- 2018 | *International Association for Applied Econometrics Annual Conference (IAAE, Montréal), NBER NSF Time Series Conference (Poster Session, San Diego), 2018 French Econometrics Conference (FEC, Paris)*
- 2016 | *International Association for Applied Econometrics Annual Conference (IAAE, Milan), CIREQ Econometrics Conference in Honor of Jean-Marie Dufour (Poster Session, Montréal)*
- 2015 | *9th International Conference on Computational and Financial Econometrics (CFE, London)*

## INVITED SEMINARS

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- 2019 | *Université de Montréal, University of Rochester, UC Berkeley, Brown University, CREST, Toulouse School of Economics, University of Mannheim, New York University, Singapore National University, Singapore Management University, University of Chicago, UC Santa-Cruz*
- 2018 | *Bocconi, Boston University, Chicago Booth, Georgetown, UC Berkeley, UPenn*

## HONORS AND AWARDS

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- 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

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American Economic Journal: Macroeconomics, Econometric Theory, Econometric Reviews, Journal of Applied Econometrics, Journal of Econometrics, Review of Economic Studies

## PERSONAL

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LANGUAGES: English (native), French (native), Spanish (basic), Chinese (basic)  
CITIZENSHIPS: USA and France  
PROGRAMMING: C++, Julia, Matlab, Python, R, SQL, Stata