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
SPRING 2022	Visiting Assistant Professor at Yale University, New Haven

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

WORKING PAPERS

Noisy, Non-Smooth, Non-Convex Estimation of Moment Condition Models (pdf)

Estimation and Inference by Stochastic Optimization (pdf)

Detecting Identification Failure in Moment Condition Models (pdf)

A Scrambled Method of Moments (pdf)

PAPERS

-	A Sieve-SMM Estimator for Dynamic Models (pdf) *Accepted at Econometrica*
2021	Estimation and Inference by Stochastic Optimization: Three Examples (pdf) *with Serena Ng, AEA Papers and Proceedings, vol. 111, 626–30, 2021*
2018	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

2023	Econometrics, MA Advanced Econometrics, PhD
2021-2022	Empirical Economic Analysis II, Undergraduate Advanced Econometrics II, PhD

2020-2021 | Econometrics, MA
Advanced Econometrics, PhD

2019 | Econometrics, MA

2018 | Advanced Econometrics, PhD

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

2022 | *NY Camp Econometrics, Young Econometricians conference (CEME, Duke)*

2021 | *NY Camp Econometrics, Society for Economic Dynamics (SED), Winter Meeting of the American Economic Association (AEA/ASSA)*

2020 | *World Congress of the Econometric Society*

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)*

Seminars and Workshops

2022 | *Yale University, University of Toronto, London School of Economics, UCL, Warwick, Mannheim-Bonn-Frankfurt-Heidelberg-Karlsruhe joint seminar (online)*

2021 | *Hong Kong University of Science and Technology, UPenn, Tilburg*

2020 | *Georgetown University, Yale University*

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

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, Econometrics, Econometric Theory, Econometric Reviews, Journal of Applied Econometrics, Journal of Business and Economic Statistics, Journal of Econometrics, Review of Economic Studies, The Econometrics Journal

Personal

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