# Sílvia Gonçalves

Montréal, Québec, February 5, 2024


## Address


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## Education

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| September 2000 | Ph.D. in Economics, University of California, San Diego.<br>Thesis: *The Bootstrap for Dependent Heterogeneous Processes.*<br>Supervisor: Halbert White. |
| June 1993 | B.A. in Economics, Universidade Nova de Lisboa. |

## Employment

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| August 2017 - present | Full Professor, Department of Economics, McGill University. |
| July 2015 - July 2017 | Full Professor, Department of Economics, Western University. |
| June 2012 - June 2015 | Full Professor, Department of Economics, Université de Montréal. |
| June 2006 - May 2012 | Associate Professor, Department of Economics, Université de Montréal. |
| June 2000 - May 2006 | Assistant Professor, Department of Economics, Université de Montréal. |

## Visiting positions

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| April 2022 | Visiting Professor, Cowles Foundation for Research in Economics, Yale University. |
| Dec. 2021 - April 2022 | Visiting Professor, Universidade Católica Portuguesa and ISCTE Business School. |
| September 2014 | Visiting Scholar, Duke University. |
| June 2013 - May 2014 | Visiting Professor, Concordia University. |
| December 2013 | Visiting Researcher, Federal Reserve Bank of St. Louis. |
| December 2011 | Visiting Researcher, Federal Reserve Bank of St. Louis. |
| Nov. 2007 - May 2008 | Visiting Scholar, Stern School of Business, NYU, Department of Finance. |
| May 2007 - October 2007 | Visiting Researcher, Banco de Portugal, Lisboa. |

## Research Fields

Econometrics, Time Series Analysis, Financial Econometrics.

## Editorial Activities

Associate Editor: *Journal of Econometrics*, January 2019 - present.

Associate Editor: *Journal of Business and Economics Statistics*, July 2012 - present.

Co-Editor: *Journal of Financial Econometrics*, July 2019 - June 2023.

Associate Editor: *Journal of Time Series Analysis*, January 2013 - December 2022.

Associate Editor: *Econometrics Journal*, January 2012, December 2022.

Associate Editor: *Portuguese Economic Journal*, January 2004 - December 2022.

Guest co-editor (with M. Carrasco, V. Chernozhukov, and E. Renault) of the special issue of *Journal of Econometrics* entitled "High Dimensional Problems in Econometrics".

## Honors and Awards

2024 Keynote Speaker, International Symposium on Nonparametric Statistics 2024, Braga (June 25-29, scheduled).

Halbert White Jr. Memorial JFEC Invited Lecture, 16th Annual Society for Financial Econometrics (SoFiE) Conference (June 14-16, scheduled).

Keynote Speaker, Quantitative Finance and Financial Econometrics Conference, Marseille (June 4-7, scheduled).

2023 Keynote Speaker, EABCN conference on Advances in Empirical Methods for Central Banking, Barcelona (September 22).

Keynote Speaker, 20$^{a}$ Escola de Séries Temporais e Econometria (ESTE) (Florianópolis, Brazil, 31 July to August 2).

2022 Keynote Speaker, EC^2 Conference (Paris, December 9-10).

Lansdowne Speaker, 'Distinguished Speaker Series', University of Victoria (Victoria, B.C., September 7).

Keynote Speaker, International Association of Applied Econometrics (London, June 21-24).

Keynote Speaker, Société Canadienne de Science Économique (Montréal, May 11-13).

Bravo 2022 award, McGill University.

2021 Director of the International Association of Applied Econometrics.

Fellow of the Journal of Econometrics.

Fellow of the International Association of Applied Econometrics.

State of the Art Lecture, Canadian Economics Association (virtual, June 3-5).

Plenary session in honor of Hal White, 13th Annual Meeting of the Society of Financial Econometrics (virtual, June 14-17).

2020 Best Paper Award for Econometric Reviews (2006-2016), "Asymptotic and Bootstrap Inference for AR($\infty$) Processes with Conditional Heteroskedasticity".

2019 Best Associate Editor of 2019, Journal of Econometrics.
Keynote Speaker, 4th International workshop in Financial Econometrics (Brasil, October 9)
Keynote Speaker, 2019 Latin American Meeting of the Econometric Society (Mexico, November 8).

2016 Fellow of the Society for Financial Econometrics.

2014 Keynote Speaker, 4th Annual Meeting of the Society of Financial Econometrics (Toronto, June 11-13).

2010 2010 CWEN Young Researcher Award (first CWEN prize for research by a young woman researcher in a Canadian university).

1999-2000 Alfred P. Sloan Doctoral Dissertation Fellowship.

Fall 1998 Projects in Econometric Analysis Fellowship, University of California, San Diego.

1995-1999 Ph.D. Scholarship (Praxis XXI) from the Portuguese National Science Foundation.

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## Publications

1. "State-dependent local projections", with Ana Herrera, Lutz Kilian and Elena Pesavento, 2024, forthcoming in the *Journal of Econometrics*.
2. "Bootstrap inference in the presence of bias", with Giuseppe Cavaliere and Morten Nielsen, 2023, forthcoming in the *Journal of the American Statistical Association*, *Theory and Methods*.
3. "Bootstrap inference under cross sectional dependence", with Timothy Conley, Min Seong Kim and Benoit Perron, *Quantitative Economics*, May 2023, Vol. 14, Issue 2, 511-569.
4. "Bootstrapping two-stage quasi-maximum likelihood estimators of time series models", with Ulrich Hounyo, Kevin Sheppard and Andrew Patton, *Journal of Business and Economics Statistics*, 2023, Vol. 41, No. 3, 683–694.
5. "Impulse response analysis for structural dynamic models with nonlinear regressors", with Lutz Kilian, Ana Herrera and Elena Pesavento, *Journal of Econometrics*, November 2021, 225, 107-130.
6. "Bootstrapping factor models with cross sectional dependence", with Benoit Perron, *Journal of Econometrics*, October 2020, 218, 476-495.
7. "Bootstrapping high frequency jump tests," with Prosper Dovonon, Ulrich Hounyo and Nour Meddahi, 2019, *Journal of the American Statistical Association, Theory and Methods*, 526, 793-803.
8. "Inference with Dependent Data in Accounting and Finance Applications", with Christian Hansen and Timothy Conley, *Journal of Accounting Research*, Volume 56, Issue 4, 2018.
9. "Bootstrapping the GMM overidentification test under first order underdentification," with Prosper Dovonon, November 2017, *Journal of Econometrics,* 43-71.
10. "Tests of equal predictive ability in factor-augmented models", with Michael W. McCracken and Benoit Perron, June 2017, *Journal of Econometrics*, 198, 231-252.
11. "Bootstrapping pre-averaged realized volatility under market microstructure noise", with Ulrich Hounyo and Nour Meddahi, 2017, *Econometric Theory*, 33, 791-833.
12. "Bootstrap prediction intervals for factor models," joint with Benoit Perron and Antoine Djogbenou, 2017, *Journal of Business and Economics Statistics*, 35, 53-69.
13. "Discussion of 'Bootstrap prediction intervals for linear, nonlinear, and nonparametric autoregressions', by Li Pan and Dimitris Politis", October 2016, *Journal of Statistical Planning and Inference*, Vol. 177, 31-34.

14. "Editorial: High dimensional problems in econometrics", with Marine Carrasco, Victor Chernozhukov and Eric Renault, *Journal of Econometrics*, Volume 186, Issue 2, 277-279, June 2015.

15. "Bootstrap inference for linear dynamic panel models with fixed effects," with Maximilien Kaffo, *Journal of Econometrics*, Volume 186, Issue 2, 407-426, June 2015.

16. "Bootstrapping regression models with estimated factors and serial correlation," joint with Benoit Perron and Antoine Djogbenou, *Journal of Time Series Analysis*, Volume 36, Issue 3, 481–502, May 2015**.**

17. "Bootstrapping factor-augmented regression models," joint with Benoit Perron, *Journal of Econometrics*, June 2014, 182, pp. 156-173.

18. "Bootstrap inference for pre-averaged realized volatility based on non-overlapping returns", with Ulrich Hounyo and Nour Meddahi, *Journal of Financial Econometrics*, March 2014, 12 (4): 679-707.

19. "Bootstrapping realized multivariate volatility measures," with Prosper Dovonon and Nour Meddahi, *Journal of Econometrics*, January 2013, Volume 172, Issue 1, Pages 49-65.

20. "Discussion on 'Bootstrap for dependent data: a review' by J.-P. Kreiss and E. Paparoditis", with Dimitris Politis, July 2011, *Journal of the Korean Statistical Society,* 40, 383-386.

21. "The moving blocks bootstrap for panel linear regression models with individual fixed effects," October 2011, *Econometric Theory*, 27, 1048-1082.

22. "Block Bootstrap Puzzles in HAC Robust Testing: The Sophistication of the Naive Bootstrap," with Tim Vogelsang, September 2011, *Econometric Theory*, 27, 745-791.

23. "Box-Cox Transforms for Realized Volatility," with Nour Meddahi, January 2011, *Journal of Econometrics*, 160, 129-144.

24. "O bootstrap para estatisticas HAC e os seus competitores," *Boletim da Sociedade Portuguesa de Estatistica*, Outono 2009, 33-38.

25. "Bootstrapping Realized Volatility," with Nour Meddahi, January 2009, *Econometrica*, Vol. 77, 283-306.

26. "Edgeworth Corrections for Realized Volatility," with Nour Meddahi, *Econometric Reviews*, 27 (1), January 2008, 139-162.

27. "Asymptotic and Bootstrap Inference for AR($\infty$) Processes with Conditional Heteroskedasticity," with Lutz Kilian, *Econometric Reviews*, 26 (6), December 2007, 609-641.

28. "Predictable Dynamics in the S&P 500 Index Options Volatility Surface," with Massimo Guidolin, *Journal of Business*, Vol. 79, May 2006, 1591-1635.

29. "Bootstrap Standard Error Estimates for Linear Regressions," with Halbert White, *Journal of the American Statistical Association* Vol. 100, No. 471, September 2005, 970-979.

30. "Estimation Risk in Conditional Value-at-Risk," with Peter Christoffersen, *Journal of Risk*, Spring 2005, 1-29.

31. "Bootstrapping Autoregressions with Conditional Heteroskedasticity of Unknown Form," with Lutz Kilian, *Journal of Econometrics*, 2004, 123, 89-120.

32. "Maximum Likelihood and the Bootstrap for Nonlinear Dynamic Models," with Halbert White, *Journal of Econometrics*, 2004, 119, 199-219.

33. "Consistency of the Stationary Bootstrap under Weak Moment Conditions," with Robert De Jong, *Economics Letters*, 2003, 81, 273-278.

34. "The Bootstrap of the Mean for Dependent Heterogeneous Arrays," with Halbert White, *Econometric Theory*, 2002, 18, 1367-1384.

## Working papers

1. "Bootstrapping out-of-sample predictability tests with real-time data", with Michael McCracken and Yongxu Yao, 2023, submitted.
2. "Bootstrap inference for group factor models", 2024, with Julia Koh and Benoit Perron.
3. "Imputation of counterfactual outcomes when the errors are predictable", with Serena Ng, 2024, Invited Lecture for the JBES.
4. "Nonparametric estimation of impulse response functions for structural models with nonlinear regressors", with Ana Herrera, Lutz Kilian and Elena Pesavento, in progress.

## Conference Participation

*Presenter*

2024 Conference on resampling methods for dependent data, Warwick University, May 30 (scheduled).
Société Canadienne de Science Économique, May 15-17 (scheduled).
CIREQ econometrics conference in honor of Eric Ghysels, May 10-11 (scheduled).

2023 Société Canadienne de Science Économique, May 9-11.
North American Winter Meetings of the Econometric Society, January 6-9.

2022 Virtual Time Series Conference, Virtual series in time series, October 13.
Women in Econometrics Conference, University of Toronto, October 5-6.
New Trends and Developments in Econometrics Conference, Bank of Portugal, Azores, July 1-3.

2021 Summer Institute 2021, NBER, July 13-14.
North American Winter Meetings of the Econometric Society, January 2-5.

2020 World Congress of the Econometric Society, August 17-21.

2018 International Symposium on Nonparametric Statistics, Salerno, June 10-15.

2017 St. Louis Federal Reserve Bank Spring Econometrics Workshop, April 14-15.

2016 Midwest Econometrics Group Annual Meeting, University of Illinois at Urbana-Champaign, October 21-22.
NBER/NSF Time Series Conference, Columbia University, September 15-16.
Recent Advances in Econometrics, Toulouse School of Economics, June 28-29.
IAAE 2016 Annual Conference, University of Milano-Bicocca, June 22-25.

2015 Conference in honor of René Garcia, Montréal, August 16, 2015.
Conference on high frequency data, Stevanovich Center, University of Chicago, May 14-16.
North American Winter Meetings of the Econometric Society, Boston, January 3-5.

2014 NBER-NSF Time Series Conference, Saint-Louis Fed, September 26-27.
IAAE 2014 Annual Conference, Queen Mary University of London, June 26-28.
CIREQ Econometrics conference: time series and financial econometrics, May 9-10.

2013 Workshop on Bootstrap Methods for Time Series, Copenhagen, Denmark, Sept. 8-10.

Joint Statistical Meetings, Montreal, Invited Session on "Robust Inference in Time Series Analysis and Econometrics", August 8, 2013.

7th Conference of the Portuguese Economic Journal, University of Beira Interior, Portugal, July 8-9.

CIREQ Econometrics conference: time series and financial econometrics, May 3-4.

2012 Canadian Econometric Study Group, Queen's University, Canada, October 26-27.

Joint Statistical Meetings, San Diego, Invited Session on Resampling Methods in Time Series and Econometrics, July 28-Aug 2.

CIREQ conference on "High dimensional problems in econometrics", Montréal, May 4-5.

2011 NBER/NSF Time Series conference, Michigan State University, East Lansing, September 16-17.

Nonlinear and Financial Econometrics Conference: A Tribute to A. Ronald Gallant, Toulouse School of Economics, May 19-21.

Conference in Honor of Halbert L. White, Jr. - Causality, Prediction, and Specification Analysis: Recent Advances and Future Directions in San Diego, California, May 6-7.

2010 Fourth Meeting of the Portuguese Economics Journal, Faro, Portugal (June).

Canadian Economics Association, Québec (June).

Conference on resampling methods and high dimensional data, Texas A&M, College Station, Texas (March).

2009 Third CIREQ Time Series Conference, Montréal (May).

North American Summer Meetings of the Econometric Society, Boston (June).

Yale 2009 summer conference "Handling Dependence: Temporal, Cross-sectional, and Spatial", New Haven (June).

The 3rd Meeting of the Portuguese Economic Journal, Funchal, Portugal (June).

Joint Statistical Meetings, Washington DC (August).

European Econometric Society Meetings, Barcelona (August).

Canadian Econometrics Study Group, Ottawa (September).

2008 Applied Econometrics and Forecasting in Macroeconomics and Finance Workshop, St. Louis Federal Reserve Bank, St. Louis (March)

Econometric Analysis of High-Frequency Data and the Impact of Economic News, SITE Workshop, Stanford (June)

NBER-NSF time series conference, University of Aarhus (Poster Session) (September).

Bootstrap and numerical methods in time series analysis, keynote speaker, Nottingham (September).

2007 First Meeting of the Portuguese Economics Journal, Ponta Delgada, Açores, Portugal (June).
ISI 2007, Lisbon (August).
European Econometric Society Meeting, Budapest (August).
CEFAGE Workshops: Perspectivas da Investigação em Portugal: Econometria, Évora, Portugal (October).
Multivariate Volatility Models Conference, Universidade do Algarve (October).

2006 CIREQ Time Series Conference, Montréal (December).

2005 Canadian Econometrics Study Group Conference, Simon Fraser University, Vancouver (October).
Econometric Society World Congress 2005, London (August).
20th Annual Congress of the European Economic Association, Amsterdam (August).
NBER Summer Institute, NBER/NSF Forecasting Seminar, Boston (July).

Canadian Economics Association, McMaster University, Hamilton (May).
The First Symposium on Econometric Theory and Applications, Statistica Sinica, Taipei (May).
Simulation Based and Finite Sample Inference in Finance II, Québec (April).
North American Winter Meeting of the Econometric Society, Philadelphia (January).

2004 Canadian Econometrics Study Group Conference, York University, Poster Session (September).
CIREQ-CIRANO Conference: Financial Econometrics, Montreal, Poster Session (May).
Conference for Young Researchers on Forecasting in Time Series, Duke University (May).

2003 NBER/NSF Time Series Conference, Poster Session (September).
Australasian Meetings of the Econometric Society, Sydney (July).
North American Summer Meetings of the Econometric Society, Evanston (June).
Canadian Economics Association, Carleton University, Ottawa (June).

2002 Norh American Summer Meetings of the Econometric Society, Los Angeles (June).
Colloque CIREQ-CIRANO-MITACS, Modèles univariés et multivariés pour l'évaluation des actifs financiers (May).

2001 Colloque C.R.D.E, Méthodes de Rééchantillonnage en Économétrie (October).
Canadian Econometrics Study Group, Waterloo (September).
European Meetings of the Econometric Society, Lausanne (August).
North American Summer Meetings of the Econometric Society, Maryland (June).
Canadian Economics Association, McGill University, Montréal (May).
North American Winter Meetings of the Econometric Society, New Orleans (January).

*Discussant*

2018 Canadian Econometrics Study Group, Carleton University, Ottawa (September): *Inference without smoothing for large panels with cross-sectional and temporal dependence*, by Javier Hidalgo and Marcia Schafgans.

2017 Canadian Economics Association, Antigonish (May): *Bootstrap inference with clustered errors*, by Antoine Djogbenou, James MacKinnon and Morten Nielsen.

2016 Mentoring Workshop for Junior Female Economists (October): *A Self-Normalizing Approach to the Specification Test of Mixed-Frequency Models,* Yeonwoo Rho (Michigan Technological University).

2015 Conference in honor of René Garcia, Montréal (August): *A discrete model for bootstrap iteration*, Russell Davidson (McGill University).

2013 Canadian Econometrics Study Group, University of Waterloo, Waterloo (September): *Bootstrap Tests for Overidentifcation in Linear Regression Models*, Russell Davidson (McGill University) and James G. MacKinnon (Queen's University).

2008 Canadian Econometrics Study Group, Concordia University, Montréal (September): *Robustifying common deterministic trend tests to nonstationary volatility*, by Ke-Li Xu.

2005 Canadian Econometrics Study Group, Simon Fraser University (October): *k-step Estimation and Bootstrap-based Inference for Structural Discrete Markov Decision Models*, by Hiroyuki Kasahara and Katsumi Shimotsu.

Canadian Economics Association, McMaster University (May): *Applications of the Fast Double Bootstrap,* by James MacKinnon.

North American Winter Meeting of the Econometric Society, Philadelphia (January): *Specification Testing for Multivariate Time Series Volatility Models,* by Yongmiao Hong and Yoon-Jin Lee.

2004 Joint Statistical Meetings, Toronto (August): *Applications of the Fast Double Bootstrap,* by James MacKinnon.

North American Winter Meeting of the Econometric Society, San Diego (January): *Block Bootstrap for Parameter Estimation Error when Parameters are recursively estimated,* by Valentina Corradi and Norman Swanson.

*Mentoring*

2021 Midwest Econometrics Group, Mentoring Event for Junior Female Economists, Virtual, December 4.

2019 McGill Women in Leadership event, "Women in Academia", March 17.

2016 Midwest Econometrics Group, Mentoring Event for Junior Female Economists, University of Illinois at Urbana-Champaign, October 20-21.

Junior Mentoring Breakfast, Canadian Women Economists Network, University of Ottawa, June 5.

*Short courses*

2024 Spring School of the 6th QFFE (Quantitative Finance and Financial Econometrics) event, Marseille, June 4 (scheduled)

Masterclass on the bootstrap for factor models, Warwick, May 29 (scheduled).

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## Seminar Presentations

2024 University of California, Davis (April, scheduled)

University of North Carolina (March, scheduled)

2023 Otto-von-Guericke University, Institute for Mathematical Stochastics (December, virtual)

University of Illinois, Urbana Champaign (December)

FGV-São Paulo (August)

University of Pittsburg (April)

2022 Toulouse School of Economics (November)

University of Chicago (November)

University of Victoria (September)

Yale University (April)

Princeton University (April)

Universidad Carlos III de Madrid (April)

University of Glasgow (March)

Cambridge University (March)

Erasmus School of Economics (March)

Universidade Católica Portuguesa (March)

2021 York University (November)

University of Essex (May)

Northwestern University (May)

Moscow Higher School of Economics (April)

Boston University, virtual (April)

Georgetown University, virtual (April)

2020 The Chinese University of Hong Kong (November)
PUC-Rio de Janeiro (postponed)
INSPER, São Paulo (postponed)
University of North Carolina at Chapel Hill (postponed)
York University, Toronto (postponed)

2019 University of York, UK (June)

2017 Queen's University (April)

2016 Waterloo University (November)
Indiana University (October)
University of Kentucky (September)
University of Saskatoon (April)

2015 Guelph University (December)
Université de Rennes 1, Statistics department (June)
University of Michigan (April)
University of Western Ontario (March)

2014 Duke University (September)
Bank of Canada, Ottawa (May)

2013 Universitat Pompeu Fabra, Barcelona (October)
Toulouse School of Economics, Toulouse (November)

2012 CEMAPRE, Lisbon (June)
University of Pennsylvania (April)
University of Texas A&M (January)
Rice University (January)

2011 Victoria University (November)
University of British Columbia (November)
Rochester University (October)
Tilburg University (June)
Georgetown University (April)

2010 Vanderbilt University (January)
Toulouse School of Economics (March)

2009 University of Southern California (April)
Queens University (April)
Boston University (May)
Boston College (September)

2008 Yale University (March)
Columbia University (March)
Duke University (April)

2007 University of Western Ontario (December).

ISCTE, Lisbon, Finance Department (September).
Universidade Técnica de Lisboa, ISEG, Economics Department (June).

2006 Universidade Técnica de Lisboa, ISEG, Mathematics Department (May).

2005 Universidade Nova de Lisboa (December).
Federal Reserve Bank of St. Louis (May).

2004 Montréal Econometrics Seminars, Concordia University (November).
University of Pittsburgh (November).
University of Michigan (April).
Université Laval (April).

2003 University of Pennsylvania (March).

2002 Université de Montréal, Department of Statistics (November).

2001 University of Toronto (December).
University of Michigan (November).
Michigan State University (November).
Montréal Econometrics Seminars, Concordia University (May).

2000 Queen's University (October).
University of Virginia (March).
Ohio State University (March)
Rutgers University (March).
Purdue University (February).
Universidade Nova de Lisboa (February).
Université de Montréal (February).
University of Alicante (February).
University of British Columbia (February).
University of Pennsylvania (February).
University of Texas, Austin (February).
University of Western Ontario (February).
UQAM (February).
Arizona State University (January).
University of California, Santa Barbara (January).

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## Refereeing

*Annales d'Économie et Statistique*
*Canadian Journal of Economics*
*Computational Statistics and Data Analysis*
*Econometrica*
*Econometrics Journal*
*Econometric Reviews*
*Econometric Theory*
*International Journal of Forecasting*
*Journal of Applied Econometrics*
*Journal of the American Statistical Association*
*Journal of Business and Economics Statistics*
*Journal of Econometrics*
*Journal of Economic Dynamics and Control*
*Journal of Financial Econometrics*

*Journal of Forecasting*
*Journal of Multivariate Analysis*
*Journal of Risk*
*Quantitative Finance,*
*Studies in Nonlinear Dynamics and Econometrics*
*Review of Economic Studies*
*Review of Economics and Statistics*

Reviewer for the Social Sciences and Humanities Research Council of Canada (SSHRC).

Reviewer for the National Science Foundation.

Member of the grants selection committee for SSHRC in 2012 and 2013.

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## Research Grants

- Social Sciences and Humanities Research Council of Canada (SSHRCC), Insight program, 435-2023-0352 (April 1, 2023 to March 31, 2028), $153,186.
- Natural Sciences and Engineering Research Council of Canada (NSERCC), 2021-2026, $120,000.
- Fonds Québécois de la Recherche sur la Société et la Culture (FQRSC), Projet de recherche en équipe (PI: Marine Carrasco Université de Montréal), 2019-2023. $229,000.
- Social Sciences and Humanities Research Council of Canada (SSHRCC), Connections program, joint with Tim Conley, Salvador Navarro and Lars Stentoft (PI: Sílvia Gonçalves), 2016, $20,000.
- Social Sciences and Humanities Research Council of Canada (SSHRCC), Insight program, joint with Prosper Dovonon (PI: Sílvia Gonçalves), 2015-2020, extended to 2023 due to Covid, $175,592.
- Natural Sciences and Engineering Research Council of Canada (NSERCC), 2014-2019, $80,000.
- FQRSC-ANR, Appel à projets franco-québécois FRQSC-ANR; Québec team: Sílvia Goncalves (PI), Benoit Perron, and Prosper Dovonon; French team: Nour Meddahi (PI), René Garcia and Christian Bontemps, 2011-2014, $150,000 for the Québec team and Eur 150,000 for the French team.
- Social Sciences and Humanities Research Council of Canada (SSHRCC), 2010-2014, $63,000.
- Natural Sciences and Engineering Research Council of Canada (NSERCC), 2009-2014, $80,000.
- Social Sciences and Humanities Research Council of Canada (SSHRCC), joint with Nour Meddahi (PI: Sílvia Gonçalves) 2006-2009. $84,000.
- Social Sciences and Humanities Research Council of Canada (SSHRCC), 2003-2006. $45,936.
- Fonds Québécois de la Recherche sur la Société et la Culture (FQRSC), Programme d'établissement de nouveaux-chercheurs, 2003-2006. $40,500.
- Fonds Québécois de la Recherche sur la Société et la Culture (FQRSC), Projet de recherche en équipe (PI: Roch Roy, Statistics Department, Université de Montréal), 2003-2006. $139,227.
- Institut de Finance Mathématique de Montréal (IFM2), Support à la recherche aux jeunes chercheurs, 2003-2004. $10,000.

## Professional Affiliations

Researcher, CIRANO, June 2000-present.

Research Fellow, CIREQ, December 2000-present.

Member: Econometric Society, American Statistical Association, Canadian Economic Association, Canadian Women's Economists Network.

American Statistical Association's Committee on Publications, at-large member.

CEA Executive Council member, 2016-2019.

SoFiE Executive Council member, 2020-present.

North American Regional Standing Committee, non-voting member, January 2019-January 2022.

## Teaching

*Introductory Econometrics I*, McGill University, Fall 2023.

*Time Series Analysis*, McGill University, Winter 2018, Fall 2018, Winter 2020-2023.

*Econometrics 2 Honours*, McGill University, Winter 2018, Winter 2019 and Winter 2020-2023.

*Advanced Econometrics*, Western University, Winter 2016 and Fall 2016.

*Économétrie Appliquée Honors,* Université de Montréal, Winter 2015.

*Économétrie 2* (undergraduate econometrics), Université de Montréal, Winter 2001-2005, 2009, Winter and Fall 2012, Winter 2013 and 2015.

*Élements d'économétrie* (Masters econometrics), Université de Montréal, Winter 2001-2002, Fall 2002-2004. Fall 2009-2013, 2015.

*Éléments de théorie économétrique* (PhD econometrics), Université de Montréal, Winter 2009-2012.

Second-Year Masters Research Seminar, Université de Montréal, Summer 2004, Summer 2010.

*Économétrie 1* (undergraduate statistics), Université de Montréal, Fall 2002-2004.

Teaching Assistant (macroeconomics, microeconomics, statistics, finance), University of California, San Diego, 1996-1999.

Teaching Assistant (calculus, statistics, econometrics), Universidade Nova de Lisboa, 1993-1995.

## Student Supervision

1. Hasina Rasata, Masters: "La prévisibilité des rendements financiers: analyse de bootstrap", August 2002.

2. Jérôme Gagné, Masters: "Comparaison des performances relatives de différents modèles d'estimation de la valeur à risque", July 2003.

3. David Lachapelle, Masters: "Choix du modèle économétrique dans l'estimation des mesures de risque d'inflation", March 2004.

4. Louis Armand Paulin, Masters: "Prévisibilité de la prime de risque sur les bons : Inférence de Bootstrap", March 2004.

5. Jérémie Lefebvre, Masters: "Bootstrapping event studies", August 2007.
6. Alexandre Briand, Masters: "Application de la méthode de bootstrap aux tests de racine unitaire sur le taux d'intérêt canadien", May 2006.
7. Rong Luo, Masters: "Bootstrapping Variance Ratio Tests", September 2006.
8. Prosper Dovonon, Ph.D.: "Les modèles à facteurs hétéroscédastiques", September 2007 (co-supervision with Éric Renault) (Assistant professor at Concordia University).
9. Hamzaoui, Issam, Masters: "Méthodes de simulations en économétrie", June 2010.
10. Jerjir, Olfa, Masters: "Consommation, richesse agrégée et rendements des actifs: utilisation de la méthode bootstrap par paires", February 2011.
11. Liu, Tao, Masters: "Predictability of Excess Market Returns in the Long-run using the Bootstrap", August 2010.
12. Jarouche, Fadi, Masters: "Prévisibilité des rendements excédentaires des actifs financiers : Utilisation de la volatilité réalisée comme variable de prévision", August 2010.
13. Thalman, Ben, Masters: "Jackknifing Long-horizon, Overlapping Observations Regressions", August 2010.
14. Ulrich Koomla Hounyo, Ph.D. :"Méthodes de bootstrap robuste à la présence d'erreur de microstructure", in progress (co-supervision with Ilze Kalnina) (post-doctoral fellow at Oxford-Creates).
15. Treyens, Pierre, Post-doc: "Bootstrapping quantile regressions", Conseil de Recherches en Sciences Humaines du Canada (CRSH).
16. Adrienne Gagnon, Masters: "Le pouvoir de predictabilité de la volatilité retardée survit-t-il à des corrections du biais?", April 2011.
17. Selma Chaker, Ph.D. : "Volatility and microstructure frictions", May 2012 (co-supervision with Nour Meddahi) (senior analyst at the Banque of Canada).
18. Maximilien Kaffo, Ph.D. :"Bootstrapping panel data models", (IMF) August 2014.
19. Antoine Djogbenou, Ph.D. :"Bootstrapping factor models," August 2016 (co-supervision with Benoit Perron).
20. Kai Yao, Ph.D. : "Essays in macroeconomics forecasting", in progress.
21. Julia Koh, Ph.D. "Inference for models with mixed frequency data", in progress.

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## Service to the department and the university

- Honours advisor, McGill University, 2023-2024.
- Chair of the recruiting committee, McGill University, 2020 and 2021.
- University tenure committee, McGill University, 2019, 2020, and 2021.
- Recruiting committee, McGill University, 2018, 2022, 2023.
- Econometrics Workshop, Western University, 2016-2017.
- Recruiting Committee, Western University, 2016-2017.
- Masters director, Université de Montréal, June 2011-May 2013.
- Econometrics Workshop, Université de Montréal, organizer, 2002-2006 and 2010, 2015.
- Recruiting Committee, Université de Montréal, 2004/2005, 2008/2009, 2012/2013 and 2014/2015.

## Conference organization

- Conference organizer: CIREQ conference on econometrics, May 5-6, 2023 (joint with Marine Carrasco).
- Program chair of the 2021 North American Econometric Society Meetings, Montréal.
- Member of the program committee of the Canadian Econometric Study Group, Montréal 2019.
- Conference organizer: CIREQ conference on bootstrap methods, May 10-11, 2019 (joint with Prosper Dovonon).
- Conference Organizer, 5th Annual Financial Econometrics and Risk Management Workshop and Conference, Western University, April 25 and 26, 2019 (joint with Lars Stentoft, Jeroen Rombouts and Kris Jacobs).
- Conference Organizer, 4th Annual Financial Econometrics and Risk Management Workshop and Conference, Fields Institute, Toronto, April 19 and 20, 2018 (joint with Lars Stentoft and Jereon Rombouts).
- Conference Organizer, 3rd Annual Financial Econometrics and Risk Management Workshop and Conference, Western University, April 7 and 8, 2017 (joint with Lars Stentoft).
- Conference Organizer, 2nd Annual Financial Econometrics and Risk Management Workshop and Conference, Western University, April 1 and 2, 2016 (joint with Lars Stentoft).
- Conference Organizer, 33rd Canadian Econometrics Study Group, Western University, October 15-16, 2016.
- Conference Organizer: CIREQ conference on High Dimensional Problems in Econometrics, May 4-5, 2012 (joint with Marine Carrasco).
- Conference Organizer: Fifth CIREQ Time Series Conference, May 27-May 28, 2011 (joint with Marine Carrasco).
- Conference Organizer: Fourth CIREQ Time Series Conference, May 14-May 215, 2010 (joint with Marine Carrasco).
- Conference Organizer: Third CIREQ Time Series Conference, May 22-May 23, 2009 (joint with Marine Carrasco).
- Member of program committee of the Annual SoFiE conference: Aarhus (June 2015), Hong-Kong (June 2016), New York (June 2017), Lugano (2018), and Shanghai (2019).
- Member of the program committee of the Annual Meetings of the International Association of Applied Econometrics: Thessaloniki (June 2015), Milan (June 2016), Osaka (June 2017), Montreal (2018) and Cyprus (2019).

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Montréal, February 5, 2024