Sílvia Gonçalves

Address

Department of Economics
McGill University
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Education

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

Employment

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

Visiting positions

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

Research Fields

Econometrics

Editorial Activities

Current

Associate Editor: *Journal of Applied Econometrics*, January 2025 -present.

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

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

Past

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

- Faculty of Arts Award for Distinction in Research 2023-2024, McGill University
- Bravo 2022 award, McGill University
- Elected Director of the International Association of Applied Econometrics, 2021
- Elected Fellow of the Journal of Econometrics, 2021
- Elected Fellow of the International Association of Applied Econometrics, 2021
- Best Paper Award for Econometric Reviews for the period 2006-2016, “Asymptotic and Bootstrap Inference for AR(∞) Processes with Conditional Heteroskedasticity”, 2020
- Best Associate Editor of 2019, Journal of Econometrics
- Elected Fellow of the Society for Financial Econometrics, 2016
- 2010 CWEN Young Researcher Award (first CWEN prize for research by a young woman researcher in a Canadian university)
- Alfred P. Sloan Doctoral Dissertation Fellowship, 1999-2000
- Projects in Econometric Analysis Fellowship, University of California, San Diego, 1998
- Ph.D. Scholarship (Praxis XXI) from the Portuguese National Science Foundation, 1995-1999

Publications

- Discussion of: “Dynamic Causal Effects in a Nonlinear World: the Good, the Bad, and the Ugly” by Kolesar, M. and M. Plagborg-Møller, with Ana Maria Herrera and Elena Pesavento, forthcoming in the *Journal of Business and Economic Statistics.*
- “Bootstrapping out-of-sample predictability tests with real-time data”, with Michael McCracken and Yongxu Yao, January 2025, *Journal of Econometrics*, Volume 247, 105916.

- "Bootstrap inference for group factor models", with Julia Koh and Benoit Perron, 2025, *Journal of Financial Econometrics*,Volume 23, Issue 2 (Invited Halbert White Memorial Lecture with discussions).
- "Imputation of counterfactual outcomes when the errors are predictable ", with Serena Ng, 2024, *Journal of Business and Economic Statistics* (Invited lecture with discussions), 42(4), 1107-1122.
- "State-dependent local projections", with Ana Herrera, Lutz Kilian and Elena Pesavento, September 2024, *Journal of Econometrics*, Volume 244, Issue 2.
- "Bootstrap inference in the presence of bias", with Giuseppe Cavaliere, Morten Nielsen, and Edoardo Zanelli, 2024, *Journal of the American Statistical Association*,*Theory and Methods*, 119(548), 2908-2918.
- "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.
- "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.
- "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.
- "Bootstrapping factor models with cross sectional dependence", with Benoit Perron, *Journal of Econometrics*, October 2020, 218, 476-495.
- "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.
- "Inference with Dependent Data in Accounting and Finance Applications", with Christian Hansen and Timothy Conley, *Journal of Accounting Research*, Volume 56, Issue 4, 2018.
- "Bootstrapping the GMM overidentification test under first order underdentification," with Prosper Dovonon, November 2017, *Journal of Econometrics,* 43-71.
- "Tests of equal predictive ability in factor-augmented models", with Michael W. McCracken and Benoit Perron, June 2017, *Journal of Econometrics*, 198, 231-252.
- "Bootstrapping pre-averaged realized volatility under market microstructure noise", with Ulrich Hounyo and Nour Meddahi, 2017, *Econometric Theory*, 33, 791-833.
- "Bootstrap prediction intervals for factor models," joint with Benoit Perron and Antoine Djogbenou, 2017, *Journal of Business and Economics Statistics*, 35, 53-69.
- "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.
- "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.
- "Bootstrap inference for linear dynamic panel models with fixed effects," with Maximilien Kaffo, *Journal of Econometrics*, Volume 186, Issue 2, 407-426, June 2015.
- "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**.**
- "Bootstrapping factor-augmented regression models," joint with Benoit Perron, *Journal of Econometrics*, June 2014, 182, pp. 156-173.

- "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.
- "Bootstrapping realized multivariate volatility measures," with Prosper Dovonon and Nour Meddahi, *Journal of Econometrics*, January 2013, Volume 172, Issue 1, Pages 49-65.
- "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.
- "The moving blocks bootstrap for panel linear regression models with individual fixed effects," October 2011, *Econometric Theory*, 27, 1048-1082.
- "Block Bootstrap Puzzles in HAC Robust Testing: The Sophistication of the Naive Bootstrap," with Tim Vogelsang, September 2011, *Econometric Theory*, 27, 745-791.
- "Box-Cox Transforms for Realized Volatility," with Nour Meddahi, January 2011, *Journal of Econometrics*, 160, 129-144.
- "O bootstrap para estatisticas HAC e os seus competitores," *Boletim da Sociedade Portuguesa de Estatistica*, Outono 2009, 33-38.
- "Bootstrapping Realized Volatility," with Nour Meddahi, January 2009, *Econometrica*, Vol. 77, 283-306.
- "Edgeworth Corrections for Realized Volatility," with Nour Meddahi, *Econometric Reviews*, 27 (1), January 2008, 139-162.
- "Asymptotic and Bootstrap Inference for AR(∞) Processes with Conditional Heteroskedasticity," with Lutz Kilian, *Econometric Reviews*, 26 (6), December 2007, 609-641.
- "Predictable Dynamics in the S&P 500 Index Options Volatility Surface," with Massimo Guidolin, *Journal of Business*, Vol. 79, May 2006, 1591-1635.
- "Bootstrap Standard Error Estimates for Linear Regressions," with Halbert White, *Journal of the American Statistical Association* Vol. 100, No. 471, September 2005, 970-979.
- "Estimation Risk in Conditional Value-at-Risk," with Peter Christoffersen, *Journal of Risk*, Spring 2005, 1-29.
- "Bootstrapping Autoregressions with Conditional Heteroskedasticity of Unknown Form," with Lutz Kilian, *Journal of Econometrics*, 2004, 123, 89-120.
- "Maximum Likelihood and the Bootstrap for Nonlinear Dynamic Models," with Halbert White, *Journal of Econometrics*, 2004, 119, 199-219.
- "Consistency of the Stationary Bootstrap under Weak Moment Conditions," with Robert De Jong, *Economics Letters*, 2003, 81, 273-278.
- "The Bootstrap of the Mean for Dependent Heterogeneous Arrays," with Halbert White, *Econometric Theory*, 2002, 18, 1367-1384.

Working papers

- "Out-of-sample inference with annual benchmark revisions", with Michael McCracken and Yongxu Yao, 2025.
- "Nonparametric local projections", with Ana Herrera, Lutz Kilian and Elena Pesavento, 2025.
- "Improved inference for nonparametric regression and regression discontinuity designs ", with Giuseppe Cavaliere, Morten Nielsen, and Edoardo Zanelli, 2025.

- "Factor Inference under Common Components in Volatility", with Julia Koh and Benoit Perron, in progress.

Keynote and Plenary Lectures

- Annual Romanian Economics Association Conference - Iaşi, Romania, July 2025
- International Symposium on Nonparametric Statistics - Braga, Portugal, June 2024
- Halbert White Jr. Memorial JFEC Invited Lecture, Society for Financial Econometrics Conference - Rio de Janeiro, Brazil, June 2024
- Quantitative Finance and Financial Econometrics Conference - Marseille, France, June 2024
- EABCN Conference on Advances in Empirical Methods for Central Banking - Barcelona, September 2023
- Escola de Séries Temporais e Econometria - Florianópolis, Brazil, July 2023
- EC^2 Conference - Paris, France, December 2022
- Lansdowne Speaker, Distinguished Speaker Series, University of Victoria, Canada, September 2022
- International Association of Applied Econometrics - London, UK, June 2022
- Société Canadienne de Science Économique - Montréal, Canada, May 2022
- State of the Art Lecture, Canadian Economics Association - Virtual, June 2021
- Plenary Session in Honor of Hal White, Society of Financial Econometrics - Virtual, June 2021
- International Workshop in Financial Econometrics - Brazil, October 2019
- Latin American Meeting of the Econometric Society - Mexico, November 2019
- Annual Meeting of the Society of Financial Econometrics - Toronto, Canada, June 2014

Conference Participation

Presenter

- 40^{th} Canadian Econometric Study Group - Ottawa, October 2025
- Aarhus Center for Econometrics Inaugural Conference - Aarhus, Denmark, May 2025
- North American Winter Meetings of the Econometric Society - San Francisco, January 2025
- Conference on Resampling Methods for Dependent Data - Warwick, UK, May 2024
- Société Canadienne de Science Économique - Québec, Canada, May 2024
- CIREQ Econometrics Conference in Honor of Eric Ghysels - Montréal, Canada, May 2024
- Société Canadienne de Science Économique - Montréal, Canada, May 2023
- North American Winter Meetings of the Econometric Society - New Orleans, January 2023
- Women in Econometrics Conference - Toronto, Canada, October 2022
- New Trends and Developments in Econometrics Conference - Azores, Portugal, July 2022

- Summer Institute, NBER - Virtual, July 2021
- North American Winter Meetings of the Econometric Society - Virtual, January 2021
- World Congress of the Econometric Society - Virtual, August 2020
- International Symposium on Nonparametric Statistics - Salerno, Italy, June 2018
- St. Louis Federal Reserve Bank Spring Econometrics Workshop - St. Louis, April 2017
- Midwest Econometrics Group Annual Meeting - Urbana-Champaign, October 2016
- NBER/NSF Time Series Conference - New York, September 2016
- Recent Advances in Econometrics - Toulouse, France, June 2016
- IAAE Annual Conference - Milan, Italy, June 2016
- Conference in Honor of René Garcia - Montréal, Canada, August 2015
- Conference on High Frequency Data - Chicago, May 2015
- North American Winter Meetings of the Econometric Society - Boston, January 2015
- NBER-NSF Time Series Conference - St. Louis, September 2014
- IAAE Annual Conference - London, UK, June 2014
- CIREQ Econometrics Conference - Montréal, Canada, May 2014
- Workshop on Bootstrap Methods for Time Series - Copenhagen, Denmark, September 2013
- Joint Statistical Meetings - Montréal, Canada, August 2013
- Conference of the Portuguese Economic Journal - Covilhã, Portugal, July 2013
- CIREQ Econometrics Conference - Montréal, Canada, May 2013
- Canadian Econometric Study Group - Kingston, Canada, October 2012
- Joint Statistical Meetings - San Diego, July 2012
- CIREQ Conference on High Dimensional Problems in Econometrics - Montréal, Canada, May 2012
- NBER/NSF Time Series Conference - East Lansing, September 2011
- Nonlinear and Financial Econometrics Conference - Toulouse, France, May 2011
- Conference in Honor of Halbert L. White, Jr. - San Diego, May 2011
- Meeting of the Portuguese Economics Journal - Faro, Portugal, June 2010
- Canadian Economics Association - Québec, Canada, June 2010
- Conference on Resampling Methods and High Dimensional Data - College Station, March 2010
- CIREQ Time Series Conference - Montréal, Canada, May 2009
- North American Summer Meetings of the Econometric Society - Boston, June 2009
- Yale Summer Conference on Handling Dependence - New Haven, June 2009
- Meeting of the Portuguese Economic Journal - Funchal, Portugal, June 2009
- Joint Statistical Meetings - Washington DC, August 2009

- European Econometric Society Meetings - Barcelona, Spain, August 2009
- Canadian Econometrics Study Group - Ottawa, Canada, September 2009
- Applied Econometrics and Forecasting Workshop - St. Louis, March 2008
- Econometric Analysis of High-Frequency Data Workshop - Stanford, June 2008
- NBER-NSF Time Series Conference - Aarhus, Denmark, September 2008
- Bootstrap and Numerical Methods in Time Series Analysis - Nottingham, UK, September 2008
- Meeting of the Portuguese Economics Journal - Ponta Delgada, Azores, Portugal, June 2007
- ISI Meeting - Lisbon, Portugal, August 2007
- European Econometric Society Meeting - Budapest, Hungary, August 2007
- CEFAGE Workshop on Econometric Research - Évora, Portugal, October 2007
- Multivariate Volatility Models Conference - Algarve, Portugal, October 2007
- CIREQ Time Series Conference - Montréal, Canada, December 2006
- Canadian Econometrics Study Group Conference - Vancouver, Canada, October 2005
- Econometric Society World Congress - London, UK, August 2005
- Annual Congress of the European Economic Association - Amsterdam, Netherlands, August 2005
- NBER Summer Institute - Boston, July 2005
- Canadian Economics Association - Hamilton, Canada, May 2005
- Symposium on Econometric Theory and Applications - Taipei, Taiwan, May 2005
- Simulation Based and Finite Sample Inference in Finance - Québec, Canada, April 2005
- North American Winter Meeting of the Econometric Society - Philadelphia, January 2005
- Canadian Econometrics Study Group Conference - Toronto, Canada, September 2004
- CIREQ-CIRANO Conference on Financial Econometrics - Montréal, Canada, May 2004
- Conference for Young Researchers on Forecasting in Time Series - Durham, May 2004
- NBER/NSF Time Series Conference - September 2003
- Australasian Meetings of the Econometric Society - Sydney, Australia, July 2003
- North American Summer Meetings of the Econometric Society - Evanston, June 2003
- Canadian Economics Association - Ottawa, Canada, June 2003
- North American Summer Meetings of the Econometric Society - Los Angeles, June 2002
- CIREQ-CIRANO-MITACS Conference on Asset Pricing Models - Montréal, Canada, May 2002
- C.R.D.E Conference on Resampling Methods in Econometrics - Montréal, Canada, October 2001
- Canadian Econometrics Study Group - Waterloo, Canada, September 2001
- European Meetings of the Econometric Society - Lausanne, Switzerland, August 2001
- North American Summer Meetings of the Econometric Society - College Park, June 2001

- Canadian Economics Association - Montréal, Canada, May 2001
- North American Winter Meetings of the Econometric Society - New Orleans, January 2001

Discussant

- JBES Invited Lecture, ASSA Meetings - San Francisco, January 2025
- Canadian Econometrics Study Group - Ottawa, Canada, September 2018
- Canadian Economics Association - Antigonish, Canada, May 2017
- Conference in Honor of René Garcia - Montreal, Canada, August 2015
- Canadian Econometrics Study Group - Waterloo, Canada, September 2013
- Canadian Econometrics Study Group - Montreal, Canada, September 2008
- Canadian Econometrics Study Group - Vancouver, Canada, October 2005
- Canadian Economics Association - Hamilton, Canada, May 2005
- North American Winter Meeting of the Econometric Society - Philadelphia, January 2005
- Joint Statistical Meetings - Toronto, Canada, August 2004
- North American Winter Meeting of the Econometric Society - San Diego, January 2004

Mentoring

- Econometric Society World Congress Mentoring Initiative - 2025
- Women in Tech Imposter Syndrome Panel Discussion - McGill, Canada, March 2024
- Midwest Econometrics Group Mentoring Event for Junior Female Economists - Virtual, December 2021
- McGill Women in Leadership Event - Montreal, Canada, March 2019
- Midwest Econometrics Group Mentoring Event for Junior Female Economists - Urbana-Champaign, October 2016
- Junior Mentoring Breakfast, Canadian Women Economists Network - Ottawa, Canada, June 2016

Short courses

- Euro-Area Business Cycle Network Course on Bootstrap for Panel Data and Factor Models - Virtual, June 2025
- Spring School on Bootstrap for Panel Data and Factor Models - Marseille, France, June 2024
- Masterclass on Bootstrap for Panel Data and Factor Models - Warwick, UK, May 2024

Seminar Presentations

2025: Harvard/MIT. **2024:** University of Connecticut; Queen's University; ISEG-Universidade de Lisboa; The Gary Chamberlain Online Seminar in Econometrics; University of California, Davis; University of North Carolina. **2023:** Otto-von-Guericke University, Institute for Mathematical Stochastics; University of Illinois, Urbana Champaign; FGV-São Paulo; University of Pittsburgh. **2022:** Toulouse School of Economics; University of Chicago; University of Victoria; Yale University; Princeton University; Universidad Carlos III de Madrid; University of Glasgow; Cambridge University; Erasmus School of Economics; Universidade Católica Portuguesa. **2021:** York University; University of Essex; Northwestern University; Moscow Higher School of Economics; Boston University; Georgetown University. **2020:** The Chinese University of Hong Kong. **2019:** University of York, UK. **2017:** Queen's University. **2016:** University of Waterloo; Indiana University; University of Kentucky; University of Saskatchewan. **2015:** University of Guelph; Université de Rennes 1, Statistics department; University of Michigan; University of Western Ontario. **2014:** Duke University; Bank of Canada, Ottawa. **2013:** Universitat Pompeu Fabra, Barcelona; Toulouse School of Economics. **2012:** CEMAPRE, Lisbon; University of Pennsylvania; University of Texas A&M; Rice University. **2011:** Victoria University; University of British Columbia; University of Rochester; Tilburg University; Georgetown University. **2010:** Vanderbilt University; Toulouse School of Economics. **2009:** University of Southern California; Queen's University; Boston University; Boston College. **2008:** Yale University; Columbia University; Duke University. **2007:** University of Western Ontario; ISCTE, Lisbon, Finance Department; Universidade Técnica de Lisboa, ISEG, Economics Department. **2006:** Universidade Técnica de Lisboa, ISEG, Mathematics Department. **2005:** Universidade Nova de Lisboa; Federal Reserve Bank of St. Louis. **2004:** Montréal Econometrics Seminars, Concordia University; University of Pittsburgh; University of Michigan; Université Laval. **2003:** University of Pennsylvania. **2002:** Université de Montréal, Department of Statistics. **2001:** University of Toronto; University of Michigan; Michigan State University; Montréal Econometrics Seminars, Concordia University. **2000:** Queen's University; University of Virginia; Ohio State University; Rutgers University; Purdue University; Universidade Nova de Lisboa; Université de Montréal; University of Alicante; University of British Columbia; University of Pennsylvania; University of Texas, Austin; University of Western Ontario; UQAM; Arizona State University; University of California, Santa Barbara.

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 Economics*; *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.

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

- Advisory Board, Universidade NOVA de Lisboa, SBE Research Unit, 2025-2029
- IAAE Director, 2022-present
- SoFiE Executive Council member, 2020-present
- Advisory Board, ISEG-Universidade de Lisboa, 2004-2024
- 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, 2016-2017
- CEA Executive Council member, 2016-2019
- North American Regional Standing Committee, non-voting member, January 2019-January 2022

Teaching

McGill University: Introductory Econometrics I (Fall 2023, 2024, 2025); Time Series Analysis (Winter 2018, Fall 2018, Winter 2020-2026); Econometrics 2 Honours (Winter 2018, 2019, Winter 2020-2026).
Western University: Advanced Econometrics (Winter 2016, Fall 2016).
Université de Montréal: Économétrie Appliquée Honours (Winter 2015); Économétrie 2 - undergraduate econometrics (Winter 2001-2005, 2009, Winter and Fall 2012, Winter 2013, 2015); Éléments d'économétrie - Masters econometrics (Winter 2001-2002, Fall 2002-2004, Fall 2009-2013, 2015); Éléments de théorie économétrique - PhD econometrics (Winter 2009-2012); Second-Year Masters Research Seminar (Summer 2004, 2010); Économétrie 1 - undergraduate statistics (Fall 2002-2004).
Teaching Assistant: University of California, San Diego - macroeconomics, microeconomics, statistics, finance (1996-1999); Universidade Nova de Lisboa - calculus, statistics, econometrics (1993-1995).

Student Supervision

PhD students: Prosper Dovonon (2007, co-supervision with Éric Renault, Full Professor at Concordia University); Pierre Treyens (Post-doc, 2007); Selma Chaker (2012, co-supervision with Nour Meddahi, Economist at Amazon); Ulrich Koomla Hounyo (2013, co-supervision with Ilze Kalnina, Associate Professor at the University of Albany); Maximilien Kaffo (2014, Economist at International Monetary Fund); Antoine Djogbenou (2016, co-supervision with Benoit Perron, Associate Professor at York University); Kai Yao (2024); Julia Koh (2024, Assistant Professor at Tilburg University), Iones kelanemer Holban (in progress)

Masters students: Hasina Rasata (2002); Jérôme Gagné (2003); David Lachapelle (2004); Louis Armand Paulin (2004); Alexandre Briand (2006); Rong Luo (2006); Jérémie Lefebvre (2007); Issam Hamzaoui (2010); Tao Liu (2010); Fadi Jarouche (2010); Ben Thalman (2010); Olfa Jerjir (2011); Adrienne Gagnon (2011).

Service to the department and the university

2024-2027: McGill Medal Advisory Committee. **2023-2024:** Honours advisor, McGill University. **2020-2021:** Chair of the recruiting committee, McGill University. **2019-2021:** University tenure committee, McGill University. **2018, 2022-2023, 2025-2026:** Recruiting committee, McGill University. **2016-2017:** Econometrics Workshop, Western University; Recruiting Committee, Western University. **2011-2013:** Masters director, Université de Montréal. **2002-2006, 2010, 2015:** Econometrics Workshop organizer, Université de Montréal. **2004/2005, 2008/2009, 2012/2013, 2014/2015:** Recruiting Committee, Université de Montréal.

Conference organization

- Program chair of the North American Econometric Society Meetings (2021).
- Conference organizer:

  2026: Women in Econometrics conference (joint with Marine Carrasco and Pascale Valéry, scheduled for Spring). **2025:** IAAE invited session organizer "Advances in Forecasting". **2023:** IAAE invited session organizer "Misspecification Robust Inference in the 21st century"; Societé Canadienne de Sciences Économiques, Econometrics sessions organizer; CIREQ conference on econometrics (joint with Marine Carrasco). **2019:** CIREQ conference on bootstrap methods (joint with Prosper Dovonon); 5th Annual Financial Econometrics and Risk Management Workshop and Conference, Western University (joint with Lars Stentoft, Jeroen Rombouts and Kris Jacobs). **2018:** 4th Annual Financial Econometrics and Risk Management Workshop and Conference, Fields Institute, Toronto (joint with Lars Stentoft and Jeroen Rombouts). **2017:** 3rd Annual Financial Econometrics and Risk Management Workshop and Conference, Western University (joint with Lars Stentoft). **2016:** 2nd Annual Financial

Econometrics and Risk Management Workshop and Conference, Western University (joint with Lars Stentoft); 33rd Canadian Econometrics Study Group, Western University. **2009-2012:** Third, Fourth, and Fifth CIREQ Time Series Conferences (joint with Marine Carrasco); CIREQ conference on High Dimensional Problems in Econometrics (joint with Marine Carrasco).

- Program committee member:

  2025: Econometric Society World Congress. **2019:** Canadian Econometric Study Group, Montréal. **2015-2019:** Annual SoFiE conference: Aarhus, Hong-Kong, New York, Lugano, Shanghai; Annual Meetings of the International Association of Applied Econometrics: Thessaloniki, Milan, Osaka, Montreal, Cyprus.

Montréal, September 11, 2025