Sílvia Gonçalves

Address

Department of Economics
McGill University
Leacock Building, Room 506
855 Sherbrooke Street West
Montreal, Quebec, H3A 2T7
Phone: (514) 398-3392
Email: silvia.goncalves@mcgill.ca

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, Time Series, Financial Econometrics

Editorial Activities

Current

- Co-Editor: *Econometric Theory*, January 2026-January 2029
- 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

1. 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, 2025, *Journal of Business and Economic Statistics*, 43(4), 755-760.
2. "Bootstrapping out-of-sample predictability tests with real-time data" , with Michael McCracken and Yongxu Yao, January 2025, *Journal of Econometrics*, Volume 247, 105916.
3. "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).
4. "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.
5. "State-dependent local projections" , with Ana Herrera, Lutz Kilian and Elena Pesavento, September 2024, *Journal of Econometrics*, Volume 244, Issue 2.
6. "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.
7. "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.
8. "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.
9. "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.
10. "Bootstrapping factor models with cross sectional dependence" , with Benoit Perron, *Journal of Econometrics*, October 2020, 218, 476-495.
11. "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.
12. "Inference with Dependent Data in Accounting and Finance Applications" , with Christian Hansen and Timothy Conley, *Journal of Accounting Research*, Volume 56, Issue 4, 2018.
13. "Bootstrapping the GMM overidentification test under first order underdentification," with Prosper Dovonon, November 2017, *Journal of Econometrics,* 43-71.
14. "Tests of equal predictive ability in factor-augmented models" , with Michael W. McCracken and Benoit Perron, June 2017, *Journal of Econometrics*, 198, 231-252.
15. "Bootstrapping pre-averaged realized volatility under market microstructure noise" , with Ulrich Hounyo and Nour Meddahi, 2017, *Econometric Theory*, 33, 791-833.
16. "Bootstrap prediction intervals for factor models," joint with Benoit Perron and Antoine Djogbenou, 2017, *Journal of Business and Economics Statistics*, 35, 53-69.
17. "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.
18. "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.

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

20. "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.

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

22. "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.

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

24. "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.

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Working papers

1. "Nonparametric local projections" , with Ana Herrera, Lutz Kilian and Elena Pesavento, 2025, revise and resubmit at *Journal of Business and Economics Statistics*.
2. "Out-of-sample inference with annual benchmark revisions", with Michael McCracken and Yongxu Yao, 2025, revise and resubmit at *Quantitative Economics*.
3. "Improved inference for nonparametric regression ", with Giuseppe Cavaliere, Morten Nielsen, and Edoardo Zanelli, 2025, submitted.
4. "Factor Inference under Common Components in Volatility", with Julia Koh and Benoit Perron, 2025.
5. "A practitioner's guide to bootstrap inference for factor models", with Julia Koh and Benoit Perron, 2025.

Keynote, Invited and Plenary Lectures

1. 31^{st} International Panel Data Conference - Exeter, UK, July 2026 (scheduled)
2. Celebrating James G. MacKinnon 75^{th} Birthday Conference - Aarhus, ACE, Denmark, June 2026 (scheduled)
3. 9^{th} Time Series Econometrics Workshop - Comilla Pontificia University, Madrid, May 2026 (scheduled)
4. Workshop in Econometrics - Ca' Foscari University, Venice, April 2026 (scheduled)
5. Annual Romanian Economics Association Conference - Iaşi, Romania, July 2025
6. International Symposium on Nonparametric Statistics - Braga, Portugal, June 2024
7. Halbert White Jr. Memorial JFEC Invited Lecture, Society for Financial Econometrics Conference - Rio de Janeiro, Brazil, June 2024
8. Quantitative Finance and Financial Econometrics Conference - Marseille, France, June 2024
9. EABCN Conference on Advances in Empirical Methods for Central Banking - Barcelona, September 2023
10. Escola de Séries Temporais e Econometria - Florianópolis, Brazil, July 2023
11. EC^2 Conference - Paris, France, December 2022
12. Lansdowne Speaker, Distinguished Speaker Series, University of Victoria, Canada, September 2022
13. International Association of Applied Econometrics - London, UK, June 2022
14. Société Canadienne de Science Économique - Montréal, Canada, May 2022
15. State of the Art Lecture, Canadian Economics Association - Virtual, June 2021
16. Plenary Session in Honor of Hal White, Society of Financial Econometrics - Virtual, June 2021
17. International Workshop in Financial Econometrics - Brazil, October 2019
18. Latin American Meeting of the Econometric Society - Mexico, November 2019
19. Annual Meeting of the Society of Financial Econometrics - Toronto, Canada, June 2014

Conference Participation

Presenter

1. 40^{th} Canadian Econometric Study Group - Ottawa, October 2025
2. Aarhus Center for Econometrics Inaugural Conference - Aarhus, Denmark, May 2025
3. North American Winter Meetings of the Econometric Society - San Francisco, January 2025
4. Conference on Resampling Methods for Dependent Data - Warwick, UK, May 2024
5. Société Canadienne de Science Économique - Québec, Canada, May 2024
6. CIREQ Econometrics Conference in Honor of Eric Ghysels - Montréal, Canada, May 2024
7. Société Canadienne de Science Économique - Montréal, Canada, May 2023
8. North American Winter Meetings of the Econometric Society - New Orleans, January 2023
9. Women in Econometrics Conference - Toronto, Canada, October 2022
10. New Trends and Developments in Econometrics Conference - Azores, Portugal, July 2022
11. Summer Institute, NBER - Virtual, July 2021
12. North American Winter Meetings of the Econometric Society - Virtual, January 2021
13. World Congress of the Econometric Society - Virtual, August 2020
14. International Symposium on Nonparametric Statistics - Salerno, Italy, June 2018
15. St. Louis Federal Reserve Bank Spring Econometrics Workshop - St. Louis, April 2017
16. Midwest Econometrics Group Annual Meeting - Urbana-Champaign, October 2016
17. NBER/NSF Time Series Conference - New York, September 2016
18. Recent Advances in Econometrics - Toulouse, France, June 2016
19. IAAE Annual Conference - Milan, Italy, June 2016
20. Conference in Honor of René Garcia - Montréal, Canada, August 2015
21. Conference on High Frequency Data - Chicago, May 2015
22. North American Winter Meetings of the Econometric Society - Boston, January 2015
23. NBER-NSF Time Series Conference - St. Louis, September 2014
24. IAAE Annual Conference - London, UK, June 2014
25. CIREQ Econometrics Conference - Montréal, Canada, May 2014
26. Workshop on Bootstrap Methods for Time Series - Copenhagen, Denmark, September 2013
27. Joint Statistical Meetings - Montréal, Canada, August 2013
28. Conference of the Portuguese Economic Journal - Covilhã, Portugal, July 2013
29. CIREQ Econometrics Conference - Montréal, Canada, May 2013
30. Canadian Econometric Study Group - Kingston, Canada, October 2012

31. Joint Statistical Meetings - San Diego, July 2012
32. CIREQ Conference on High Dimensional Problems in Econometrics - Montréal, Canada, May 2012
33. NBER/NSF Time Series Conference - East Lansing, September 2011
34. Nonlinear and Financial Econometrics Conference - Toulouse, France, May 2011
35. Conference in Honor of Halbert L. White, Jr. - San Diego, May 2011
36. Meeting of the Portuguese Economics Journal - Faro, Portugal, June 2010
37. Canadian Economics Association - Québec, Canada, June 2010
38. Conference on Resampling Methods and High Dimensional Data - College Station, March 2010
39. CIREQ Time Series Conference - Montréal, Canada, May 2009
40. North American Summer Meetings of the Econometric Society - Boston, June 2009
41. Yale Summer Conference on Handling Dependence - New Haven, June 2009
42. Meeting of the Portuguese Economic Journal - Funchal, Portugal, June 2009
43. Joint Statistical Meetings - Washington DC, August 2009
44. European Econometric Society Meetings - Barcelona, Spain, August 2009
45. Canadian Econometrics Study Group - Ottawa, Canada, September 2009
46. Applied Econometrics and Forecasting Workshop - St. Louis, March 2008
47. Econometric Analysis of High-Frequency Data Workshop - Stanford, June 2008
48. NBER-NSF Time Series Conference - Aarhus, Denmark, September 2008
49. Bootstrap and Numerical Methods in Time Series Analysis - Nottingham, UK, September 2008
50. Meeting of the Portuguese Economics Journal - Ponta Delgada, Azores, Portugal, June 2007
51. ISI Meeting - Lisbon, Portugal, August 2007
52. European Econometric Society Meeting - Budapest, Hungary, August 2007
53. CEFAGE Workshop on Econometric Research - Évora, Portugal, October 2007
54. Multivariate Volatility Models Conference - Algarve, Portugal, October 2007
55. CIREQ Time Series Conference - Montréal, Canada, December 2006
56. Canadian Econometrics Study Group Conference - Vancouver, Canada, October 2005
57. Econometric Society World Congress - London, UK, August 2005
58. Annual Congress of the European Economic Association - Amsterdam, Netherlands, August 2005
59. NBER Summer Institute - Boston, July 2005
60. Canadian Economics Association - Hamilton, Canada, May 2005
61. Symposium on Econometric Theory and Applications - Taipei, Taiwan, May 2005
62. Simulation Based and Finite Sample Inference in Finance - Québec, Canada, April 2005
63. North American Winter Meeting of the Econometric Society - Philadelphia, January 2005

64. Canadian Econometrics Study Group Conference - Toronto, Canada, September 2004
65. CIREQ-CIRANO Conference on Financial Econometrics - Montréal, Canada, May 2004
66. Conference for Young Researchers on Forecasting in Time Series - Durham, May 2004
67. NBER/NSF Time Series Conference - September 2003
68. Australasian Meetings of the Econometric Society - Sydney, Australia, July 2003
69. North American Summer Meetings of the Econometric Society - Evanston, June 2003
70. Canadian Economics Association - Ottawa, Canada, June 2003
71. North American Summer Meetings of the Econometric Society - Los Angeles, June 2002
72. CIREQ-CIRANO-MITACS Conference on Asset Pricing Models - Montréal, Canada, May 2002
73. C.R.D.E Conference on Resampling Methods in Econometrics - Montréal, Canada, October 2001
74. Canadian Econometrics Study Group - Waterloo, Canada, September 2001
75. European Meetings of the Econometric Society - Lausanne, Switzerland, August 2001
76. North American Summer Meetings of the Econometric Society - College Park, June 2001
77. Canadian Economics Association - Montréal, Canada, May 2001
78. North American Winter Meetings of the Econometric Society - New Orleans, January 2001

Discussant

1. JBES Invited Lecture, ASSA Meetings - San Francisco, January 2025
2. Canadian Econometrics Study Group - Ottawa, Canada, September 2018
3. Canadian Economics Association - Antigonish, Canada, May 2017
4. Conference in Honor of René Garcia - Montreal, Canada, August 2015
5. Canadian Econometrics Study Group - Waterloo, Canada, September 2013
6. Canadian Econometrics Study Group - Montreal, Canada, September 2008
7. Canadian Econometrics Study Group - Vancouver, Canada, October 2005
8. Canadian Economics Association - Hamilton, Canada, May 2005
9. North American Winter Meeting of the Econometric Society - Philadelphia, January 2005
10. Joint Statistical Meetings - Toronto, Canada, August 2004
11. 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

2026: Rutgers University; University of Michigan (scheduled). **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:

1. Prosper Dovonon, 2007 (co-supervision with Éric Renault, Full Professor at Concordia University)
2. Pierre Treyens, Post-doc, 2007
3. Selma Chaker, 2012 (co-supervision with Nour Meddahi, Economist at Amazon)
4. Ulrich Koomla Hounyo, 2013 (co-supervision with Ilze Kalnina, Associate Professor at the University of Albany)
5. Maximilien Kaffo, 2014 (Economist at International Monetary Fund)
6. Antoine Djogbenou, 2016 (co-supervision with Benoit Perron, Associate Professor at York University)
7. Kai Yao, 2024

8. Julia Koh, 2024 (Assistant Professor at Tilburg University)
9. Iones kelanemer Holban (in progress)

Masters students:

1. Hasina Rasata, 2002
2. Jérôme Gagné, 2003
3. David Lachapelle, 2004
4. Louis Armand Paulin, 2004
5. Alexandre Briand, 2006
6. Rong Luo, 2006
7. Jérémie Lefebvre, 2007
8. Issam Hamzaoui, 2010
9. Tao Liu, 2010
10. Fadi Jarouche, 2010
11. Ben Thalman, 2010
12. Olfa Jerjir, 2011
13. Adrienne Gagnon, 2011

Service to the department and the university

- McGill Medal Advisory Committee, 2024-2027.
- 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, 2025.
- 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

- Women in Econometrics conference (joint with Marine Carrasco and Pascale Valéry, scheduled for Spring 2026).
- Member of the program committee of the Econometric Society World Congress, 2025.
- 2025 IAAE invited session organizer “Advances in Forecasting”, January, 2025.
- 2023 IAAE invited session organizer “Misspecification Robust Inference in the 21st century”, January, 2023.
- 2023 Societé Canadienne de Sciences Économiques, Econometrics sessions organizer, May 2023.
- 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).

Montréal, February 2, 2026