CURRICULUM VITAE

Emmanuel Guerre

PERSONAL

Professor
School of Economics and Finance
Queen Mary, University of London,
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British and French citizenship

EDUCATION

Accreditation to Supervise Research (a second Thesis required to supervise Ph.D. Students), Statistics, Université Paris VI, July 2001
Ph. D. in Applied Mathematics (Statistics), Université Paris VI, January 1993
Statisticien-Economiste, Ecole Nationale de la Statistique et de l'Administration Economique (ENSAE), 1989
Diplôme d'Etudes Approfondies "Economie mathématique et économétrie", Université Paris I, 1989

POSITIONS HELD

Professor, School of Economics and Finance, Queen Mary, University of London, January 2020 to present
Professor, School of Economics, University of Kent, January 2019 - December 2019
Visiting Professor, Department of Economics, New York University, August 2014 to July 2015
Professor, School of Economics and Finance, Queen Mary, University of London, September 2006 to December 2018

Assistant Professor (Maître de Conférences) Université Paris VI, Department of Pure and Applied Mathematics, October 1993-August 2006

Visiting Assistant Professor, Department of Economics, University of Southern California, Fall 2001

Teaching Assistant (Assistant Temporaire d'Enseignement et de Recherche), Université Paris IX, 1992-1993 and Université Paris VI, 1991-1992

OTHER POSITIONS

Fellow of CREST (Centre de Recherche en Economie et STatistique), 1993-2000, 2001-2006

Ph. D. Student, CREST (Centre de Recherche en Economie et STatistique), 1989-1993

Administrative positions :

- Deputy Head of Graduate Studies, School of Economics and Finance, Queen Mary University of London, September 2022 -
- MRes Head, School of Economics and Finance, Queen Mary University of London, September 2017 - December 2018
- Codirector of Graduate Studies, Department of Economics, Queen Mary University of London, 2006-2010
- Member of the Conseil National de l'Enseignement Supérieur et de la Recherche, 2000-2001
- Member of the Administration Council of Université Paris VI, 1999-2000
- Member of the Council of the Department of Pure and Applied Mathematics, Université Paris VI, 1997-2000
- Member of the Recruiting Committee of the Université Marne la Vallée (Pure and Applied Mathematics) 1995, Paris VI (Applied Mathematics), 1995-2006
- Member of the Council of the Institut de Statistique de l'Université de Paris, 1994-1997
- Students Recruiting Committee of Institut de Statistique de l'Université de Paris, 1995-1996

PROFESSIONAL ACTIVITIES

Editorial Board of *Annals of Economics and Statistics*, *Econometric Journal* (January 2008 - December 2022), *Econometric Theory*, *Journal of Econometrics* (April 2015 - December 2018, October 2019 - Present).

Referee for *Annales d'Economie et de Statistique*, *Annals of Statistics*, *Bernoulli*, *Biometrika*, *Comptes-Rendus à l'Académie des Sciences*, *Computational Statistics and Data Analysis*, *Econometrica*, *Econometric Journal*, *Econometric Theory*, *International Economic Review*, *Journal of the American Statistical Association*, *Journal of Business Economic and Statistics*, *Journal of Complexity*, *Journal of Econometrics*, *Journal of Financial Econometrics*, *Journal of the Royal Statistical Society Series B*, *Journal of Statistical Planning and Inference*, *Journal of Time Series Analysis*, *Management Science*, *Publications de l'Institut de Statistique de l'Université de Paris*, *Quantitative Economics*, *Review of Economic Studies*, *Statistical Inference for Stochastic Processes*.

Reviewer for the Economic and Social Research Council (UK), National Science Fondation (US), Social Sciences and Humanities Research Council of Canada ; and City University of Hong-Kong, London School of Economics, National University of Singapore, Hong-Kong University.

Scientific Programme Committee Memberships :

— European Winter Meeting of the Econometric Society, Milan (2015), Edinburgh (2016)
— Econometrics and Empirical Economics (EEE) Programme Committee of the Econometric Society European Meeting (ESEM) : Oslo (2011) ; Barcelona (2009) ; Milano (2008) ; Budapest (2007) ; Vienna (2006) ; Madrid (2004).

Seminar organization

— Econometric Reading Group, Queen Mary, University of London, 2006-2014 ;
— Séminaire Parisien de Statistiques, 2001-2005.

AWARDS AND GRANTS

Fellow of the *Journal of Econometrics*, January 2024

Best Associate Editors of 2021, *Journal of Econometrics*

British Academy-Newton Advanced Fellowship (£20,000, 09/2015-08/2017, ref. AF150085), with Nathalie Gimenes (PI)

Sabbatical leave, 2014-2015, Queen Mary University of London

Econometric Theory Multa Scripta Award, 2012

"Prime d'encadrement doctoral et de recherche", 2004–2006

Sabbatical leave, 2001-2002, Université Paris VI

CREST Ph. D. Grant, 1989-1991

TEACHING EXPERIENCE

- Graduate Courses :

— Topics in Econometrics A (MRes), Queen Mary, University of London, 2015-2018 and 2021-
— Econometrics A, Queen Mary, University of London, 2021
— Advanced Econometrics (PhD course), Queen Mary, University of London, 2010-2014

— Econometrics C (Master Advanced Econometrics Course preparing for PhD), Queen Mary, University of London, 2012-2014
— Econometrics B, Queen Mary, University of London, 2007-2014
— Mathematical Statistics, Statistics stream of the Master of Mathematics, Université Paris VI, 1996-2006
— Probability and Statistics for Economists, graduate course (1st year), Department of Economics, University of Southern California, 2001
— Qualitative variables, time series project, Institut de Statistique de l'Université de Paris (ISUP), 2nd and 3rd years, 1995-1997

- Undergraduate Courses :
— Introductory Econometrics, 2nd year, University of Kent, 2019
— Introductory Econometrics, 2nd year, Queen Mary, University of London, 2009
— Statistical Methods in Economics 1, 1st year, Queen Mary, University of London, 2007-2008
— Data Analysis and Regression, 3rd year of the Licence of Mathematics, Paris VI, 2004-2006
— Introduction to Probability and Statistics for Economists, Department of Economics, University of Southern California, 2001
— Statistics, Diplôme d'Etudes Universitaires Génerales, Mention " Gestion et Economie Appliquées", 1st and 2nd year, Paris IX, 1992

- Graduate Tutoring : Applied Statistics, Maîtrise de Mathématiques Appliquées, Paris VI, 1994-1998 ; Mathematical Statistics, Maîtrise de Mathématiques Appliquées, Paris VI and Institut de Statistique de l'Université de Paris, 1994-1997 ; Statistics of Stochastic Processes, Maîtrise de Mathématiques Appliquées Paris VI and Institut de Statistique de l'Université de Paris, 1991 and 1994-1995 ; Statistics, Ecole Nationale de la Statistique et de l'Analyse de l'Information, 1994 ; Mathematical Statistics, Ecole Nationale de la Statistique et de l'Administration Economique (2nd year), 1992 ; Measure Theory and Complex Analysis, Institut de Statistique de l'Université de Paris (1st year), 1991 ; Probability Theory, Ecole Nationale de la Statistique et de l'Administration Economique, (1st year), 1989-1990.

- Undergraduate Tutoring : Analysis, Diplôme d'Etudes Universitaires Générales "Mathématiques, Informatique et Applications aux Sciences" (1st year), Université Paris VI ; Algebra, Diplôme d'Etudes Universitaires Générales "Mathématiques, Informatique et Applications aux Sciences" (1st year), Université Paris VI ; Fonctions with several variables and differential calculus, 2nd year of Licence, Université Paris VI.

- Graduate Placement Coordinator for the Statistics stream of the Master of Mathematics, Paris VI, 2003-2006

SUPERVISION EXPERIENCE

- Ph.D. Students :
  - Y. Wang, 2023 -
  - D. Lopes Ribeiro, 2023 -
  - J. Battacharya, 2015-2020 (Assistant Professor, University of Southampton, 2020)
  - N. Gimenes Sanches, 2010-2013 (Assistant Professor, University of São Paulo, 2014)
  - R. Samb, joint with D. Bosq, 2005-2010 (Post doctoral position, ISBA Louvain, 2010)
  - C. Sabbah, 2004-2010 (Assistant Professor, Lille 3, 2011)
- Dissertation Ph. D. Committee Member :
  - Yufei Li, "Robust Inference and Regression Modelling under General Heterogeneity", 2024
  - Wolfgang Ridinger, "Sequential Auctions and Resale", London School of Economics, 2020
  - Segye Shin, "Essays in Empirical Industrial Organization", University of Oxford, 2019
  - Jungyoon Lee, "Non-parametric Methods under Cross-sectional dependence", London School of Economics, 2012
  - Milan Nedeljkovic, "Essays in Time Series Econometrics", University of Warwick, 2011
  - Sorawoot Srisuma, "Essays on Semiparametric Estimation of Markov Decision", London School of Economics, 2010
  - Stefano Sachetto, "Structural Estimation of Takeover Contests", London Business School, 2010
  - Ludovic Giet, "Estimation nonparamétrique de modèles de diffusion", Université de la Méditerranée en Sciences Economiques, 2005
  - J. Maës, "Statistique non paramétrique des processus dynamiques réels en temps discret", Université Paris VI, 1999
- Master Dissertation (Advising and Committee Member) :
  - T. Bellini (C), "Global variable selection for quantile regression", 2022, Universidade Federal do Rio Grande do Sul
  - Ross Innes (A), "Causal relationship between FDI and economic growth : evidence from three Latin American countries", 2012, QMUL
  - N. Gimenes (A), "Quantile Approach for Auction Models", 2010, QMUL
  - M. Imram (A), "A Review in Nonparametrics", 2008, QMUL
  - C. Zelli (A), "Tail Index Estimation", 2006, DEA Statistique Université Paris 6
  - K. Diallo (A), "Treatment Effects", 2004, DEA Statistique Université Paris 6

— M. Si Laouina (A), “Data-Driven Nonparametric Tests for Regression Models”, 2004, DEA Statistique Université Paris 6
— A. Ouissi (A), “Data-Driven Nonparametric Tests for Density Goodness-of-Fit”, 2004, DEA Statistique Université Paris 6
— C. Sabbah (A), “Auction Models”, 2004, DEA Statistique Université Paris 6
— M. Lahjouji (A), “Nonparametric regression under arbitrary design”, 2003, DEA Statistique Université Paris 6
— Y. Andrieux and E. Klotz (A), “Nonparametric Tests of Qualitative Hypotheses”, 2000 Ecole Nationale de la Statistique et de l’Administration Economique and DEA Statistique Université Paris 6

SEMINAR AND CONFERENCE PRESENTATIONS

Invited Conferences

— 2nd International Workshop on Macro-Finance and Financial Econometrics (UFRGS & UCB), Brasilia, October 2024
— Workshop on Econometrics and Models of Strategic Interactions, Naples, May 2024
— SHUFE Econometric Workshop, Shanghai University of Finance and Economics, June 2019
— Chinese Meeting of the Econometric Society, Jinan University, Guangzhou, June 2019
— Asian Meeting of the Econometric Society, University of Xiamen, China, June 2019
— Auction and Informational Economics : Theory and Econometrics. in Memory of Artyom Shneyerov, Université Paris-Dauphine December 2018
— 4th Dongbei Econometrics Workshop, Dongbei University of Finance and Economics, June 2018
— 2nd Dongbei Econometrics Workshop, Dongbei University of Finance and Economics, July 2016
— 6th Shangai Econometrics Workshop, Shangai University of Finance and Economics, June 2016
— Conference on Auctions, Competition, Regulation and Public Policy, Lancaster University, May 2016
— Latin American Meeting of the Econometric Society, São Paulo, November 2014
— Canadian Econometric Study Group, Vancouver, October 2014
— York Econometrics Workshop : Semiparametric and Nonparametric Econometrics, University of York, May 2014
— Fifth French Econometrics Conference, Toulouse, November 2013
— Southampton Spring Econometrics Event, June 2012
— First Conference of the International Society for Nonparametric Statistics, Chalkidiki, Greece, June 2012

— Third French Econometrics Conference, Université Paul Cézanne, December 2011
— Brazilian School of Econometrics and Time Series, Gramado, Brazil, August 2011
— Bernoulli Society European Meeting of Statisticians, Piraeus, Greece, August 17-22, 2010
— Journées de Statistiques de Rennes, France, December 2008
— Kiel-Munich Workshop on the Economics of Information and Network Industries, Germany, Invited Discussant, August 2005.

Conferences

— 10th French Econometric Conference, Paris School of Economics, November 2018
— Asian Meeting of the Econometric Society, Seoul, June 2018
— Asian Meeting of the Econometric Society, Kyoto, August 2016
— Asian Meeting of the Econometric Society, Taiwan, June 2014
— Quantile Regression Methods : Theory and Applications , Humboldt University, Germany, October 2010
— Econometric Workshop, Bristol, United Kingdom, June 2009
— Econometric Society European Meeting, Milano, Italy, August 2008
— North American Meeting of The Econometric Society, Pittsburg, United Stated of America, June 2008
— European Science Fondation Santander Workshop on specification analysis, Spain, December 2005
— European Conference of the Econom[etr]ics Community, Marseille, France, December 2004
— European Meeting of the Econometric Society, Madrid, Spain, August 2004
— Quatrième rencontres d'Econométrie et de Statistique Lille 3-Littoral, France Invited Talk, June 2003
— Institute of Statistical Mathematics Symposium "Statistics, Combinatorics and Geometry", Tokyo, Japan, March 2003
— European Conference of the Econom[etr]ics Community, Bologna, Italy, December 2002
— European Meeting of the Econometric Society, Venice, Italy, August 2002
— Journées Franco-Belges de Statistiques, Bruxelles, Belgium, May 2002
— European Meeting of the Econometric Society, Toulouse, France, August 1997
— Journées Franco-Allemandes de Statistiques, Garchy, France, September 1996
— Journées Franco-Belges de Statistiques, Bruxelles, Belgium, November 1995
— Journées Franco-Allemandes de Statistiques, Schmerwitz, Germany, September 1995
— Bernoulli Society European meeting of Statistics, Aarhus, Sweden, August 1995
— Ecole d'été de Probabilités de Saint Flour, France, July 1994
— European Seminar in Statistics, Oxford, United Kingdom, December 1994

— European Conference of the Econom[etr]ics Community, Oxford, United Kingdom, December 1993
— European Meeting of the Econometric Society, Brussels, Belgium, August 1992
— Journées de l'Association de la Statistique et de ses Utilisateurs, Brussels, Belgium, May 1992
— European Conferences of the Econom[etr]ics Community, Rotterdam, The Netherlands, December 1991
— European Meeting of the Econometric Society, Cambridge, United Kingdom, September 1991
— Journées de l'Association de la Statistique et de ses Utilisateurs, Strasbourg, France, May 1991
— Journées des Jeunes Econometres, Toulouse, France, April 1991

Seminars

— Universidade Federal do Rio Grande do Sul, Department of Statistics, October 2024
— University of East Anglia, November 2023
— Jinan University, April 2023
— Xiamen University, April 2023
— Warwick, November 2022
— Toulouse School of Economics, March 2022
— Michigan State University, March 2022
— Aarhus University, October 2021
— City University, October 2018
— Kent, June 2018
— Manchester, March 2018
— Oxford, February 2018
— CREST, Séminaire Malinvaud, December 2017
— PUC Rio, May 2017
— Bristol University, May 2017
— Aarhus University, April 2017
— University of Essex, December 2016
— Econometric and Statistic Seminar, London School of Economics, October 2016
— Econometric Seminar, Toulouse School of Economics, September 2016
— Econometrics Seminar, Capital University of Economics and Business, Beijing, June 2016
— Econometrics and Statistics Seminar, Université Libre de Bruxelles, May 2016
— Econometric Seminar, National University of Singapore, April 2016
— Econometric Seminar, Hong-Kong University, April 2016
— Econometric Seminar, CEMMAP and University College London, March 2016

— Economic Seminar, University of Umea, April 2016
— Economic Seminar, University of Glasgow, October 2015
— Econometric Seminar, University of British Columbia, April 2015
— Econometric Seminar, Mac Gill University, April 2015
— Econometric Seminar, Yale University, April 2015
— Econometric Seminar, Brown University, March 2015
— Econometric Seminar, University of Southern California, February 2015
— Econometric Seminar, Columbia University, November 2014
— Econometric Seminar, University of Washington, October 2014
— Econonometric Study Group, New York University, September 2014
— Econometric Seminar, New York University, May 2014
— Statistics Seminar, University of Kent, November 2013
— Econometric Seminar, New York University, April 2013
— Séminaire d'économétrie et statistique, Université Lille 3, December 2011
— Economics Seminar, University of Southampton, November 2011
— Economic Seminar, Warwick University, CRETA Seminar, November 2010
— Statistics Seminar, Toulouse School of Economics, November 2010
— Joint Econometrics and Statistics Workshop, London School of Economics, October 2010
— Econometrics Seminar, London School of Economics, March 2010
— Economics Seminar, University of Southampton, November 2009
— Séminaire de Statistiques, IMAG, Université Grenoble 1, November 2008
— Econometric Seminar, University of Cyprus, April 2008
— Departmental Seminar, Department of Economics, Keele University, May 2007
— Séminaire d'Economie, BETA, Université Louis Pasteur, Strasbourg, December 2006
— Joint Econometrics and Statistics Workshop Series, London School of Economics, November 2006
— STICERD Econometrics Seminar, London School of Economics, October 2006
— Statistics Seminar, Weierstrass Institute, Berlin, June 2006
— Economics and Econometrics Seminar, Queen Mary, University of London, May 2006
— Departmental Seminar, University of Warwick, Department of Economics, January 2006
— Economics and Finance Seminar, HEC, January 2006
— Economics and Econometrics Seminar, University of Southampton, November 2005
— Séminaire d'Econométrie et de Statistique, Université Aix-Marseille, June 2005
— Séminaire de Mathématiques appliquées, Université de Nantes, February 2005
— Econometric Lunch Seminar, University College London, February 2005

— Séminaire de Mathématiques appliquées, Université du Havre, January 2005
— Econometric Workshop, University Carlos-III, Madrid, November 2004
— Séminaire Probabilités-Statistiques, Université Paris Nord, April 2004
— Seminar in Econometrics and Statistic, ECARES, Université Libre de Bruxelles, March 2004
— Séminaire Probabilités et Statistique, Université de Montpellier II, March 2004
— Séminaire de Statistiques, Université Grenoble I, June 2003
— Séminaire de Probabilités et Statistiques, Université de Marne la Vallée, March 2003
— Groupe de travail de Probabilités, Université d'Orléans, February 2003
— Séminaire Econométrie et Statistique, GREMAQ, January 2003
— Groupe de travail de probabilités numériques, statistique des processus et finance, Laboratoire de Probabilités, Université Paris VI, March 2002
— Séminaire Parisien de Statistiques, Paris, February 2002
— Seminar in Econometrics and Statistics, Université Libre de Bruxelles, February 2002
— Econometric seminar, University of Southern California, September and November 2001
— Séminaire RID (Département d'économie de l'Université Paris I), February 2001
— Séminaire GREMAQ, Université Toulouse I, February 2000
— Séminaire de Statistique, Université Grenoble I, February 1999
— WIAS Institute, Berlin, September 1997
— Séminaire de Statistique de l'Université Pierre Mendès-France à Grenoble, May 1995
— Séminaire Malinvaud, CREST-INSEE, March 1994
— Seminar of the Department of Probability and Statistics, Chapel Hill, September 1993
— Séminaire de Statistique du CORE à l'Université Catholique de Louvain, May 1993
— Séminaire de Statistique de l'Université de Coimbra, March 1992

INVITATIONS

— Department of Economics, University of Washington (invitation by Prof. Y. Fan), October 2014 and May 2015
— Department of Economics, University of Southern California (invitation by Prof. H.R Moon), February 2015
— Department of Economics, New York University (invitation by Prof. Q. Vuong), August 2014 to July 2015
— Department of Economics, Université du Québec A Montréal, July 2006
— Department of Statistics, Weierstrass Institute, Berlin, June 2006

— Department of Economics, University College London, February 2005
— Department of Economics, University Carlos III, Madrid, November 2004
— Institute of Statistical Mathematics, Tokyo, March 2003
— GREMAQ, Université de Toulouse 1, February 2003
— Department of Economics, University of Southern California (invitation by Prof. Q. Vuong), Fall 2001
— Department of Economics, Université du Québec à Montréal, (invitation by Prof. A. Guay), January 2001
— Department of Economics, University of Southern California (invitation by Prof. Q. Vuong), July 2000
— Institut d'Economie Industrielle and Department of Economics at INRA-ESR Toulouse (Institut National de Recherche Agronomique), France, (Invitation by P. Lavergne), September 1998
— Department of Industrial Engineering and Management, Technion, Haifa, Israel (invitation by Prof. O. Lieberman), June 1998
— Institute for Statistics and Econometrics, Humboldt University, Berlin (invitation by Prof. W. Härdle), September 1997
— Department of Economics, University of Southern California (invitation by Prof. Q. Vuong,) April 1996
— Center for Stochastic Processes, Chapel Hill, September 1993
— Department of Economics and INRA Toulouse, (invitation by Prof. Q. Vuong), November 1992.
— University of Coimbra (Portugal), Department of Statistics, March 1992.

PUBLICATIONS

— Semiparametric quantile models for ascending auctions with asymmetric bidders, with J. Bhattacharya and N. Gimenes. *Journal of Business & Economic Statistics* **40**, 2022, 1020-1033. `https://arxiv.org/abs/1911.13063`.
— Quantile methods for first-price auctions, with N. Gimenes. *Journal of Econometrics* **226**, 224–247, 2022, `https://arxiv.org/abs/1909.05542`.
— Smoothing quantile regression, with M. Fernandes and E. Horta. *Journal of Business & Economic Statistics*, **39**, 2021, 338–357. `https://arxiv.org/abs/1905.08535v3`
— Nonparametric identification of an interdependent model with buyer covariates from first-price auction bids, with N. Gimenes. *Journal of Econometrics*, **219**, 2020, 1–18. `https://arxiv.org/abs/1910.10646`
— Partial identification and confidence sets for functionals of the joint distribution of "potential outcomes", with Y. Fan and D. Zhu. *Journal of Econometrics*, **197**, 2017, 42–59.

- Multivariate local polynomial estimators : boundary properties, uniform asymptotic linear representation, and applications, with Y. Fan. *Advances in Econometrics*, **36**, 2016, 489–537.
- Robust adaptive rate-optimal testing for the white noise hypothesis, with A. Guay and S. Lazarova. *Journal of Econometrics*, **176**, 2013, 134-145. `http://arxiv.org/abs/1106.2014v3.`
- Uniform bias study and Bahadur representation for local polynomial estimators of the conditional quantile function, with C. Sabbah. *Econometric Theory*, **28**, 2012, 87–129. `http://arxiv.org/abs/1105.5038.`
- Semiparametric estimation of first-price auctions with risk averse bidders, with S. Campo, I. Perrigne, and Q. Vuong. *Review of Economic Studies*, **78**, 2011, 112-147. With Supplementary Material, *Review of Economic Studies* website.
- Nonparametric identification of risk aversion in first-price auctions under exclusion restrictions, with I. Perrigne and Q. Vuong. *Econometrica* **77**, 2009, 1193-1227. With Supplementary Material, *Econometrica* website.
- Adaptive consistent unit root tests based on autoregressive threshold model, with F. Bec and A. Guay. *Journal of Econometrics* **142**, 2008, 94-133.
- Semiparametric analysis of single index models under nonstationarity of the exogeneous variables, with H.R. Moon. *Econometric Theory* **22**, 2006, 721-742.
- A data-driven nonparametric specification test for dynamic regression models, with A. Guay. *Econometric Theory* **22**, 2006, 543-586.
- Rate-optimal data-driven specification testing for regression models, with P. Lavergne. *The Annals of Statistics* **33**, 2005, 840-870.
- A note on the nonstationary binary choice logit model, with H.R. Moon. *Economic Letters* **76**, 2002, 267-271.
- Minimax rates for nonparametric specification testing in regression models, with P. Lavergne. *Econometric Theory* **18**, 2002, 1139-1171.
- Design adaptive nearest-neighbor regression estimation. *Journal of Multivariate Analysis* **75**, 2000, 219-244.
- Optimal nonparametric estimation of first-price auctions, with I. Perrigne and Q. Vuong. *Econometrica* **68**, 2000, 525-574 (Lead paper).
- Optimal rate for nonparametric estimation in deterministic dynamical systems, with J. Maës. *Statistical Inference for Stochastic Processes* **1**, 1998, 157-173.
- Exact asymptotic minimax constants for the estimation of analytical functions in L_p, with A.B. Tsybakov. *Probability Theory and Related Fields* **112**, 1998, 33-51
- Geometric versus arithmetic random walk : the case of trended variables, with F. Jouneau. *Journal of Statistical Planning and Inference* **68**, 1998, 203-220.
- The limit distribution of level crossings of random walk, and a simple unit root test, with P. Burridge. *Econometric Theory* **12**, 1996, 705-723.

- Processus à mémoire longue et théorèmes non central limites : une introduction. *Pub. Inst. Stat. Univ. Paris 13XVI*, 1991, 71-91.
- Estimation de contrastes de Kullback par la méthode du noyau : loi limite. *Compte-Rendus à l'Académie des Sciences*, Tome 313, Série 1, 1991, 321-324.
- Estimation non paramétrique de l'entropie d'un processus stationnaire, *Compte-Rendus à l'Académie des Sciences*, Tome 311, Série 1, 1990, 61-63.

WORK IN PROGRESS

- A two-step nonparametric econometric framework with application to asymmetric information models, with Q. Vuong, August 2015.
- An augmented local polynomial conditional quantile estimator with application to nonparametric density estimation at the boundaries, with C. Sabbah, October 2017, Reject and Resubmit, *Annals of Statistics*.
- Local polynomial estimation of linear quantile regression and the associated conditional distribution and density functions, with Y. Fan and S. Lazarova. August 2016.
- Nonparametric Identification of First-Price Auction with Unobserved Competition : A Density Discontinuity Framework, with Yao Luo, January 2022, `https://arxiv.org/abs/1908.05476`, Revise and Resubmit *Review of Economic Studies*.
- Data-driven GMM test for parameter instability, with S. Lazarova, October 2017.

OTHER PAPERS

- Design-adaptive pointwise nonparametric regression estimation for recurrent Markov time series, INSEE D.P. n. 2004-22.
- Nonparametric tests for positivity and monotonicity, with Y. Andrieux (Cofinoga) and E. Klotz (Direction des études et synthèses économiques, INSEE), January 2001.
- Efficient random rates for nonparametric regression under arbitrary designs, December 1999.
- On the score function of the Box-Cox transformation for integrated time series, January 1995, INSEE D.P. n. 9506.
- The general asymptotic behavior of estimators of the Box-Cox model for integrated time-series, March 1995, INSEE D.P. n. 9548.

Date : 10/2024