Stéphane GREGOIR

Professional address
Toulouse School of Economics
21 allée de Brienne
31015 Toulouse Cedex 6
France
tel : (33)-(0)5 61 63 36 90 (secretary)
tel : (33) –(0)5 61 12 85 41
email :stephane.gregoir@ut-capitole.fr; stephane.gregoir@tse-fr.eu

unmarried

French nationality

Date of birth: 26 June 1963

Place of Birth: Malo-les-bains (France - Nord (59))

Current position

From Jan. 2016	**Dean of Toulouse School of Economics** **Professor at TSE, University Toulouse Capitole 1**
From June 2015	***Member of the French administrative body ' Inspecteurs généraux de l'INSEE', on secondment***
From 2008	***Member of the editorial board of 'Revue Economique'***
From Sept. 2007	***Chairman of the scientific committee for housing index INSEE-Notaires***
From Nov. 2012	***Chairman of the Scientific council of the rent observatories***

Professional experience

July 2014 – Jan. 2016	***INSEE-Head of the department of methodology, statistical coordination and international relations***
July 2011 - June 2014	***EDHEC Business School - associate dean for faculty and research***
July 2009 - June 2014	***EDHEC Business School – associate dean for research***
July 2007 - June 2014	*Director of the research centre in economics, professor at EDHEC Business School*
Oct. 2003- July 2007	***Head of CREST*** **Deputy Director of GRECSTA UMR 2773 (CNRS-INSEE)**
Sept. 2004 – July 2007	***Member of the Research council of ParisTech***
Sept. 2006 – July 2007	***Member of the executive committee of FiME (Finance of energy market)***
Sept. 2000- Sept. 2003	***INSEE- Economic studies division*** Head of the section 'Growth and macroeconomic policies'
Jan. 1999 – Dec. 2000	*Deputy Director -ADRES (Association pour le Développement de la Recherche en Economie et Statistique)*
Sept. 1997 - Sept. 2000	***CREST*** Head of Macroeconomics laboratory (founded in September 1997)
June 1998 - Dec.1998	***Auditor of French National Accounts***
March 1996 - Jan. 1999	Member of the investment committee at INSEE
Dec.1993 - Sept.1997	***INSEE-National accounts division*** Head of the section 'Quarterly national accounts'

Sept. 1992 - Dec. 1993	***UCSD – Economics department*** Visiting scholar
Sept 1990- Aug. 1992	***INSEE-Business survey division***
Sept. 1988- Aug. 1990	***INSEE- Research Department***

Teaching experience

From Sept. 2012	***E.N.S.A.I*** *Master level*
Sept. 2007 - July 2014	***EDHEC Business School*** *Bachelor level*
Sept. 2000 – Sept. 2012	***Ecole Polytechnique –Applied Mathematics Department*** *Master level*
Sept. 1999 – Sept.2007	***E.N.S.A.E.*** *Master level*
Sept. 1996 - Sept.1999	***Université Evry-Val d'Essonne – PAST*** *Master level*
Sept. 1990 - Sept 1992	***Ecole Centrale de Paris*** *Master level*
Sept. 1988 - Sept 1990	***Université de Paris IX Dauphine*** *Bachelor level*
Sept.1987 – Sept 1989	***E.N.S.A.E.*** *Teaching assistant*
	Institut National des Télécommunications : *Teaching assistant*

Degree

2009	*Ph.D. in Applied Mathematics at Paris Dauphine university – "Contributions to the linear representation and the statistical analysis of multivariate processes"* ***advisor****: Christian Robert (Paris Dauphine),* ***jury****: C. Gouriéroux (Toronto), A. Monfort (CNAM-Paris), E. Renault (North Carolina, Chapel Hill), J. Rousseau (Paris Dauphine)*
1987-1988	*Master in mathematics applied to social sciences Paris Dauphine*
1986-1988	*Ecole Nationale de la Statistique et de l'Administration Economique-Malakoff-France*
1983-1986	*Ecole Polytechnique-Palaiseau- France*

Editorship

1999 - 2002	Editorial board member *Annales d'Economie et de Statistique*
1999 - 2000	Editor *Annales d'Economie et de Statistique*
2001 - 2007	Editorial board member of the *Econometrics Journal* (British Royal Economic Society)
2005 - 2009	Editorial board member *Economie et statistique*

Academic publications

'La place des stocks dans les fluctuations conjoncturelles: Quelques éléments de statistiques descriptives' avec Guy Laroque in *Annales d'économie et de statistique (1992)*

'Prix, spéculation et bien-être' avec Bernard Salanié in *Annales d'économie et de statistique (1992)*

'Multivariate Time Series : A General Error Correction Representation Theorem' avec Guy Laroque in *Econometric Theory (1993)*

'Business Survey Analysis : A Comparison between Opinions on Demand and Changes in Sales at an Individual Level' in *Annals CIRET 1991 (1993)*

'Polynomial cointegration : Estimation and Test' avec Guy Laroque in *Journal of Econometrics (1994)*

'« Stochastic Limit Theory: An Introduction for Econometricians » by James Davidson' in *Econometric Theory (1996)*

'Un nouvel indicateur pour saisir les retournements de conjoncture' avec Fabrice Lenglart in *Economie et Statistique, (1998)*

'Multivariate Time Series with Various Hidden Unit Roots : Part I : Integral Operator Algebra and Representation Theory' in *Econometric Theory (1999)*

'Multivariate Time Series with Various Hidden Unit Roots : Part II : Estimation and Testing' in *Econometric Theory (1999)*

‘Measuring the Probability of a Business Cycle Turning Point by using a Multivariate Qualitative Hidden Markov Model’ avec Fabrice Lenglart in *Journal of Forecasting (2000)*

‘”Multiple Equilibria and Identification” by Russel Cooper: A comment’ in *Annales d’Economie et de Statistique (2002)*

‘L’économétrie de la politique économique’ avec Patrick Fève in A*nnales d’Economie et de Statistique (2002)*

‘Policy analysis in doubly stochastic macroeconomic models’ avec Marine Carrasco, in A*nnales d’Economie et de Statistique (2002)*

‘Testing for the cointegration rank when some cointegrating directions are changing’ avec Philippe Andrade et Catherine Bruneau, in *Journal of Econometrics* (2005)

‘Efficient tests for the presence of a couple of complex conjugate unit roots in real time series’ in *Journal of Econometrics* (2006)

‘Equilibria with Optimal Misspecified Beliefs and Rational Expectations Equilibrium’ avec Pierre-Olivier Weill, in *Journal of Economic Dynamics and Control* (2007)

‘Subventions des emplois non-qualifiés dans un marché du travail dual’, avec P.Belan et M. Carré, in *Revue économique (2007)*

‘Fully modified estimation of seasonally cointegrated processes’ (2010), in *Econometric Theory*

‘Subsidizing low-skilled jobs in a dual labor market’ (2010) avec P. Belan et M. Carré in *Labor Economics*

‘Enseignement supérieur et durées de subvention individuelle implicite : une analyse par microsimulation dynamique’ (2011) avec P. Courtioux et D. Houeto in *Revue Economique*

*‘*Measuring Local Individual Housing Returns from a Large Transaction Database’ (2012) avec Hutin, T-P Maury et G. Prandi in *Annals of Economics and Statistics*

‘The impact of social housing on the labour market status of the disabled’ (2013) avec T-P Maury in *Health Economics*

‘Modelling the Distribution of Returns to Higher Education: A Microsimulation Perspective’ (2014) avec P. Courtioux et D. Houeto, *Economic Modelling.*

‘Empowerment zones and the housing market in paris inner city’ (2014) avec T-P. Maury, *Région et développement.*

Professional publications

‘L’apport des étalonnages dans l’analyse conjoncturelle’ avec Eliane LeRey, *INSEE-Méthode* (1993)

‘Données de comptabilité nationale infra-annuelle : quelques problèmes et quelques illustrations’ in *Actes du 7ème colloque de l’ACN,* avec Jonathan Bosredon et Philippe Zamora (1998)

Handbook of quarterly national accounts, several contributions, EUROSTAT, 1999.

‘Propositions pour une désagrégation temporelle basée sur des modèles dynamiques simples’, *Proceedings of the Workshop on Quarterly National Accounts*, EUROSTAT, 2002

‘Measures of saving rate and their interpretation’, avec Cédric Audenis et Claudie Louvot, OECD national accounts conference 2002.

‘Les indices de compétitivité des pays : interprétation et limite’, avec Françoise Maurel, in *Rapport n°40 du Conseil d’Analyse Economique* (2003)

‘Un cadre de travail alternatif pour la correction de variations saisonnières de séries temporelles univariées et multivariées’, *Journées de Méthodologie Statistique 2005 (INSEE-Paris), 27 pages*

Unpublished works presented in international conferences

‘Test for Polynomial Cointegration in Presence of Broken Trends at Unknown Date’, (1994) mimeo

‘Les révisions des comptes trimestriels’ with Renaud Lacroix, (1996, revision 1999) mimeo

‘Présentation d’une méthode de rétropolation assistées par ordinateur’ with Gilles Laguerre, (1997) ‘Coordinating agents’ actions : The influence of macroeconomic information on firm-level expectations’, (1998, revision 2000) with Fabrice Lenglart, mimeo

‘Seasonal Adjustment : a point of view of economist’, (1998) with Guy Laroque, mimeo

‘Weak structural analysis of forecasts from a bayesian VAR : An example about French monetary policy’ (1999), mimeo

‘Representation and Statistical analysis of weakly linearly exchangeable panels’ (2003), mimeo

‘About seasonal adjustment: A univariate and multivariate framework’ (2004), mimeo

‘Assessing the Rational Expectation Hypothesis when agents have common and private information’ (2006) with P. Andrade, mimeo

‘Towards identification of shocks in state-space model: Application to stochastic volatility’ (2006), with N. Meddahi, mimeo

‘Testing in vector autoregressions with possibly seasonally and non-seasonally (co-)integrated processes’ (2009)

‘Liquidity Risk and Housing Price Dynamics’ (2009) with Tristan-Pierre Maury

‘Individual Housing Rental Returns and Price Returns: How do they relate?’ (2010) with Tristan-Pierre Maury

Invited lectures

“Common Features Conference” (Dec 2003 – Maastricht)

Statistical Italian Society Meeting (June 2004 – Bari)

Awards

Tjalling C. Koopmans Econometric Theory Prize for 1997-1999

Multi Scripsit Award 2000 - *Econometric Theory*

Conference organization

Workshop on European Quarterly National Accounts, Paris, 5-6 December 1994

Econometrics of Policy Evaluation, Paris, 10-12 January 2000

Scientific Committees (Conférence Théorie Macroéconomique et Modélisation (1998,1999,2000), XXXVIIème Journées de Statistique (2005), Workshop on Macroeconomic Forecasting, Analysis and Policy with Data revision (2005), 2008 ESEM conference)

Referee *: ‘Annales d’Economie et de Statistique’, ‘Annals of Statistics’, ‘Econometric Theory’, ‘Econometrica’, ‘Economie et Prévision’, ‘International Journal for Research in Marketing’, ‘International Statistical Review’, ‘Journal of Business and Economic Statistics’, ‘Journal of Applied Econometrics’, ‘Journal of Econometrics’, ’Journal of the Royal Statistical Society’, ‘Journal of Time Series Analysis’, ‘Review of Economics and Statistics’, ‘Reviews of Economic Studies’, ‘Revue Economique’, ’The Econometrics Journal’,….*

Referee for FCAR, Austrian Science Foundation Wittgenstein award

French member of the coordinating committee of the European Science Foundation Network : Econometric Methods for the Modelling of Nonstationary Data, Policy Analysis, and Forecasting (2000-2003)