

Pascal LAVERGNE — Curriculum Vitae

Toulouse School of Economics
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Career

- 2012 –** Professeur première classe, Université Toulouse 1, France.
2003 – 2010 Professeur, Université Toulouse 1, France.
2005 – 2010 Associate Professor (with tenure), Simon Fraser University, Canada (en détachement de l'université Toulouse 1).
1993 – 2003 Chargé de Recherche, Institut National de la Recherche Agronomique, Toulouse, France.
1989 – 93 Attaché Scientifique Contractuel, Institut National de la Recherche Agronomique, Toulouse, France.

Education

- 1993** Thèse en sciences économiques, Université Toulouse 1.
Title Sélection non-paramétrique de régresseurs
Advisor Quang H. Vuong
1999 Habilitation à diriger des recherches en sciences économiques, Université Toulouse 1.
Title Selection and validation of econometric models by nonparametric methods

Publications

- LAVERGNE, P. (1996). "The Hot Air in R2 : Comment." *American Journal of Agricultural Economics*, **78**(3), pp. 712–714.
- LAVERGNE, P. and VUONG, Q.H. (1996). "Nonparametric Selection of Regressors : The Nonnested Case." *Econometrica*, **64**(1), pp. 207–219.
- LAVERGNE, P. (1998). "Selection of Regressors in Econometrics : Parametric and Nonparametric Methods." *Econometric Reviews*, **17**(3), pp. 227–273.
- LAVERGNE, P., RÉQUILLART, V., and SIMIONI, M. (1998). "Pertes de Bien-Être et Pouvoir de Marché dans l'Agro-Alimentaire Français." *Économie et Prévision*, **135**(4), pp. 77–86.
- LAVERGNE, P. and VUONG, Q.H. (1998). "An Integral Estimator of Residual Variance and a Measure of Explanatory Power of Covariates in Nonparametric Regression." *Journal of Nonparametric Statistics*, **9**(4), pp. 363–380.
- (2000). "Nonparametric Significance Testing." *Econometric Theory*, **16**(4), pp. 576–601.
- LAVERGNE, P. (2001). "An Equality Test Across Nonparametric Regressions." *Journal of Econometrics*, **103**(1-2), pp. 307–344.

- LAVERGNE, P., RÉQUILLART, V., and SIMIONI, M. (2001). “Welfare Losses Due to Market Power : Hicksian Versus Marshallian Measurement.” *American Journal of Agricultural Economics*, **83**(1), pp. 157–165.
- GUERRE, E. and LAVERGNE, P. (2002). “Optimal Minimax Rates for Nonparametric Specification Testing in Regression Models.” *Econometric Theory*, **18**(5), pp. 1139–1171.
- (2005). “Data-Driven Rate-Optimal Specification Testing in Regression Models.” *Annals of Statistics*, **33**(2), pp. 840–870.
- LAVERGNE, P. and THOMAS, A. (2005). “Semiparametric Estimation and Testing in a Model of Environmental Regulation with Adverse Selection.” *Empirical Economics*, **30**(1), pp. 171–192.
- DELGADO, M.A., DOMINGUEZ, M.A., and LAVERGNE, P. (2006). “Consistent Tests of Conditional Moment Restrictions.” *Annales d’Économie et de Statistique*, **81**(1), pp. 33–67.
- LAVERGNE, P. and PATILEA, V. (2008). “Breaking the Curse of Dimensionality in Nonparametric Testing.” *Journal of Econometrics*, **143**(1), pp. 103–122.
- (2012). “One for All and All for One : Regression Checks With Many Regressors.” *Journal of Business & Economic Statistics*, **30**(1), pp. 41–52.
- (2013). “Smooth Minimum Distance Estimation and Testing with Conditional Estimating Equations : Uniform in Bandwidth Theory.” *Journal of Econometrics*, **177**(1), pp. 47–59.
- ANTOINE, B. and LAVERGNE, P. (2014). “Conditional Moment Models under Semi-Strong Identification.” *Journal of Econometrics*, **182**(3), pp. 59–69.
- LAVERGNE, P. (2014). “Model Equivalence Tests in a Parametric Framework.” *Journal of Econometrics*, **178**, pp. 414–425.
- LAVERGNE, P. and NGUIMKEU, P.E. (2014). “Uniform in Bandwidth Tests of Specification for Conditional Moment Restrictions Models.” In K. Hadri and W. Mikhail, eds., “*Econometric Methods and Their Applications in Finance, Macro and Related Fields*,” chap. 11, pp. 223–241. World Scientific.
- LAVERGNE, P., MAISTRE, S., and PATILEA, V. (2015). “A Significance Test for Covariates in Nonparametric Regression.” *Electronic Journal of Statistics*, **9**(1), pp. 643–678.

Presentations

Conferences

1991-2000 Journées des Jeunes Économètres, Toulouse, April 1991 ; Econometric Society European Meeting (ESEM), Cambridge, August 1991 ; ASSET Meeting, Athens, November 1991 ; ASSA Meeting, New Orleans, January 1992. ESEM, Brussels, August 1992 ; EC2 Meeting “Nonparametric and Dynamic Modeling,” Berlin, December 1994 ; Econometric Society World Congress, Tokyo, August 1995 ; ESEM, Istanbul, August 1996 ; Paris-Berlin Seminar, Garchy, October 1996 ; Applications of semiparametric methods for micro-data, Tilburg, October 1997 ; Camp Econometrics, Catalina Island, May 1998 ; ESEM, Berlin, August 1998 ; ESEM, Santiago de Compostela, August 1999 ; Econometric Study Group Conference, Bristol, July 2000 ; Econometric Society World Congress, Seattle, August 2000 ; Canadian Econometric Study Group Conference, Guelph, September 2000 (invited).

2001-2010 ESEM, Lausanne, August 2001; Taller de Econometria y Series Temporales, “New Trends in Specification of Dynamic Econometric Models,” Bilbao, October 2001 (invited). ESEM, Venise, August 2002; Econometric Study Group Conference, Bristol, July 2005; Canadian Econometric Study Group Conference, Vancouver, September 2005; European Science Foundation workshop on specification testing, Santander, Décembre 2005; North American Summer Meeting of the Econometric Society, Minneapolis, June 2006; North American Summer Meeting of the Econometric Society, Duke University, June 2007; ESEM, Budapest, August 2007; Canadian Econometric Study Group Conference, Montréal, September 2007; Conference on GMM, Montréal, November 2007; Symposium on Nonparametric Testing in Econometrics, Indiana University at Bloomington, March 2008 (invited). ESEM, Milan, August 2008; Econometric Society World Congress, Shanghai, Août 2010.

2011-2015 ESEM, Oslo, August 2011; Royal Economic Society Conference, Cambridge, March 2012; North American Summer Meeting of the Econometric Society, Northwestern University, June 2012; ESEM, Malaga, August 2012; French Econometrics Conference, Rennes, November 2012; EC2 Meeting “Hypothesis Testing,” Maastricht, December 2012; Journées de la SFDS, Toulouse, May 2013; Econometric Study Group Conference, Bristol, July 2013; ESEM, Gotheborg, August 2013; IAAE Annual Conference, Londres, June 2014; Econometric Study Group Conference, Bristol, July 2014; ESEM, Toulouse, August 2014; Econometric Study Group Conference, Bristol, July 2015; Econometric Society World Congress, Montreal, August 2015; Seattle-Vancouver Econometrics Conference, September 2015.

Seminars

1992-2000 Université Toulouse 1, November 1992, June 1994, January 1995, March 1996, October 1998; Séminaire Malinvaud, INSEE, Paris, November 1992; CENTER, Tilburg University, Tilburg, February 1996; Universidad Carlos III, Madrid, March 1996, April 1997; GREQAM, Aix-Marseille, April 1996; CREST, Paris, May 1996; Laboratoire de Biométrie, Jouy-en-Josas, May 1996; CEMFI, Madrid, May 1997; DELTA, Paris, March 1998; Université Paul Sabatier, Toulouse, March 1999; ENSAI, Rennes, March 1999;

2001-2010 I.N.R.A.-L.E.A., Paris, June 2001; Université Toulouse 1, February 2002, December 2008; Séminaire Malinvaud, INSEE, Paris, November 2001, March 2006, November 2008. University College Dublin, May 2002; Université Paul Sabatier, Toulouse, April 2003; Université du Québec à Montréal, January 2005; Simon Fraser University, January 2005; Concordia University, Montréal, February 2005; University of British Columbia, January 2006; Penn State University, November 2006; Yale University, December 2006; University of Victoria, November 2007; University of Lausanne, December 2007; University of Southampton, February 2008; Queen Mary University, London, September 2008; University of Warwick, October 2008; ENSAI, Rennes, October 2008; Universidad Carlos III, Madrid, March 2009; Université Libre de Bruxelles, March 2009; Université Toulouse 1, November 2010.

2011-2015 Université Catholique Louvain la Neuve, March 2011; Université Paul Sabatier, Toulouse, May 2012; Mannheim University, February 2015; Aix-Marseille School of Economics, February 2015; Séminaire Malinvaud, INSEE, Paris, March 2015; University College, London, April 2015; Simon Fraser University, September 2015.

Visits

- ↔ University of Southern California, Department of Economics : March-April 1992, May-June 1998, May-June 1999.
- ↔ Universidad Carlos III de Madrid, Department of Statistics and Econometric : February-July 1997.
- ↔ Humboldt Universität, Institute for Statistics and Econometrics : September 1998.
- ↔ CREST-ENSAE : March-April 2006.
- ↔ CREST-ENSAI : September 2008-April 2009.

Supervision

Doctoral Theses

- ↔ Nguimkeu P.E. *Essays in econometrics and entrepreneurship*, , Simon Fraser University, June 2012. Now assistant professor at Georgia State University.
- ↔ Maistre S. (with V. Patilea), *Des tests non-paramétriques en régression*, ENSAI-CREST, defence scheduled September 12, 2014.
- ↔ Fliegner J. (with A. Werwatz), *Matching, Bootstrap, and Applications*, Toulouse School of Economics and BDPEMS (Berlin), from 2013.
- ↔ Lapenta E., Toulouse School of Economics, from 2014.

Master Theses

- ↔ Hanwook, K. *Mesure exacte du bien-être social : estimation de la variation compensatoire du revenu et de sa variance* (1995). Mémoire de D.E.A. Economie mathématique et économétrie, Université Toulouse 1.
- ↔ Dinar, M. *Tests développés dans un cadre non-paramétrique* (1996). Mémoire de D.E.A. Economie mathématique et économétrie, Université Toulouse 1.
- ↔ Dupont, M.-A. *Pollution des eaux par les industries* (1998), D.E.S.S. Statistique et économétrie (with A. Thomas).
- ↔ Philippe, H. et O. Verdier *La place des contrats dans l'organisation de la filière avicole du Sud-Ouest* (2001). Projet de 2ème année supérieure, Ecole Supérieure d'Agriculture de Purpan (with P. Dubois).
- ↔ Kouakou, T. *Contrats agricoles et incitations dynamiques des agents* (2002). Mémoire de D.E.A. Economie mathématique et économétrie, Université Toulouse 1 (with P. Bontems et P. Dubois).
- ↔ Padiou, S. *Applied contract theory in agriculture : the impact of agents' heterogeneity on tournament optimality* (2002). Mémoire de D.E.A. Economie mathématique et économétrie, Université Toulouse 1 (with P. Bontems et P. Dubois).
- ↔ Mesnard, A. *Semiparametric estimation of a transformation model* (2003). Mémoire de D.E.A. Economie mathématique et économétrie, Université Toulouse 1.
- ↔ Lenoir, M. *Estimation semiparamétrique d'un modèle à variable transformée* (2004). Mémoire de D.E.A. Economie mathématique et économétrie, Université Toulouse 1.
- ↔ Simoni, A. *Semiparametric estimation of index models* (2004). Mémoire de D.E.A. Economie mathématique et économétrie, Université Toulouse 1.
- ↔ Zhang, C. *The effect of direct foreign investment on the growth rate of developing countries* (2007). Master thesis, Simon Fraser University.

- ↔ Alik-Lagrange, A. *Nonparametric instrumental variable* (2013) Université Toulouse 1.
- ↔ Fliegner, J. *Bootstrap methods in econometrics of program evaluation* (2013) Université Toulouse 1.
- ↔ Uhrin, G. *Fast double bootstrap and specification testing* (2013) Université Toulouse 1.
- ↔ Bruns, M. *A Semiparametric Early Warning Model of Financial Stress Events — Bootstrap Poolability Test* (2014) Université Toulouse 1.
- ↔ Lapenta, E. *Heteroskedasticity Robust Wald Tests and the Fast Double Bootstrap* (2014) Université Toulouse 1.

Research Assistants

- ↔ Nguimkeu P., doctorant, Simon Fraser University.
- ↔ Bianjun X., doctorant, Simon Fraser University.
- ↔ Zeleniak, Y., Simon Fraser University.

Grants

- ↔ “Structure de production et dynamique de long terme,” Principal Investigator (P.I.) CEA. Commissariat général du Plan, 1986–89.
- ↔ “Technologies et marchés agricoles : une approche non-paramétrique,” P.I. Q.H. Vuong. Conseil Scientifique du Département ESR-INRA, 1991–92.
- ↔ “Pertes de surplus et pouvoir de marché dans l’agro-alimentaire français,” P.I. V. Réquillart. AIP INRA Régulation des marchés, 1995–97.
- ↔ “Rationalisation des choix des instruments de politique agricole,” P.I. H. Guyomard. AIP INRA Régulation des marchés, 1996–97.
- ↔ “Comparaison de modèles non-paramétriques,” P.I. P. Lavergne. Conseil Scientifique du Département ESR-INRA, 1996–97.
- ↔ “Consistent specification testing of nonlinear econometric models,” P.I. P. Lavergne. European Commission, 1997.
- ↔ “Choix du paramètre de lissage dans les tests de spécification,” P.I. P. Lavergne. Conseil Scientifique du Département ESR-INRA, 1997-1998.
- ↔ “Effets des redevances et des conventions d’aide sur les rejets polluants des industries,” P.I. A. Thomas. Conseil Régional Midi-Pyrénées, 1998-1999.
- ↔ “Analyse économétrique des contrats entre Agences de l’Eau et industries polluantes,” P.I. P. Lavergne. AIP INRA Théorie des contrats et applications, 1999–2000.
- ↔ “Les contrats dans le secteur agro-alimentaire : analyse économique et économétrique,” P.I. P. Lavergne. Ministère de la Recherche, 2002–2004.
- ↔ “Les contrats de production agricole en Midi-Pyrénées,” P.I. P. Lavergne. Délégation à l’Agriculture, au Développement et à la Prospective, I.N.R.A. 2002–2004.
- ↔ “Testing for parametric quantile models : a new approach,” P.I. P. Lavergne. President’s Research Grant, Simon Fraser University, 2006–2007.
- ↔ “Dimension discovery in econometrics,” P.I. P. Lavergne. SFU–SSHRC Institutional Grant, 2006–2008.
- ↔ “Dimension reduction for specification testing in econometric models,” P.I. P. Lavergne. Natural Sciences and Engineering Research Council of Canada, 2006–2009.
- ↔ “Confirmation of econometric hypotheses,” P.I. P. Lavergne. Social Sciences and Humanities Research Council of Canada, 2007–2010.

↔ “Nutrition,” P.I. P. Dubois. Open Research Area in Europe, ANR, 2011–2014.

Scientific Activities

Refereeing

Journals *Annals of Statistics*, *Communications in Statistics*, *Econometrica*, *Econometric Reviews*, *Econometrics Journal*, *Econometric Theory*, *European Review of Agricultural Economics*, *International Economic Review*, *Journal of the American Statistical Association*, *Journal of Business and Economic Statistics*, *Journal of Economic Education*, *Journal of Econometrics*, *Journal of Nonparametric Statistics*, *Review of Economic Studies*, *Scandinavian Journal of Statistics*.

Funding Agencies Social Sciences and Humanities Research Council of Canada, National Sciences and Engineering Research Council of Canada.

Organization and Committees

- ↔ Organiser of INRA-IDEI seminar, Toulouse, 1996–2000.
- ↔ Member of recruiting committee in economics, Université Toulouse 1, 1997–2000.
- ↔ Member of recruiting committee in mathematics, Université Toulouse 1, 1997–2005.
- ↔ Member of the scientific committee, Econometric Society European Meeting, Berlin 1998, Stockholm 2003, and Madrid 2004.
- ↔ Organiser of the econometrics seminar, Université Toulouse 1, 2000–2001.
- ↔ Member of the scientific committee, Canadian Econometric Study Group, Vancouver 2005.
- ↔ Member of recruiting committee, Simon Fraser University, 2006–2007.
- ↔ Member of tenure and promotion committee, Simon Fraser University, 2006–2007, 2007–2008, and 2009–2010.
- ↔ Co-organiser of Vancouver Econometrics Seminar, Vancouver, 2007–2009.
- ↔ Member of the selection committee of Social Sciences and Humanities Research Council of Canada (Economics), 2007–2008.
- ↔ Member of the organizing committee of European Economic Association and Econometric Society European Meeting, Toulouse 2014.

Teaching

L for undergraduate, **M** for master, or **PhD**

- 1991-94** Estimation nonparamétrique (TP), Université Toulouse 1 (UT1). **M**
- 1993-95** Analyse des données (cours et TP), Ecole Supérieure de Commerce de Toulouse. **M**
- 1995-97** Sélection de modèles, UT1. **M**
- 1997-98** Workshop on applied econometrics, UT1 (en anglais). **M**
- 1998-2005** Estimation nonparamétrique (cours et TP), UT1. **M**
- 2000-05** Specification analysis and model choice, UT1 (en anglais). **M/PhD**
- 2000-01** Workshop on treatment effects, UT1 (en anglais). **PhD**
- 2001-02** Workshop on consumers’ choices, UT1 (en anglais). **PhD**
- 2003-05** Statistique descriptive (cours et TD), UT1. **L**

- 2003-05** Économétrie de la finance (cours et TD), UT1. **M**
- 2005-06** Specification analysis and model choice, Simon Fraser University (SFU). **PhD**
- 2005-09** Quantitative methods in economics, SFU. **L**
- 2005-06** Specification analysis, ENSAE. **G and PhD**
- 2006-09** Statistical analysis for economic data, SFU. **L**
- 2006-09** Econometric methods, SFU. **L**
- 2006-08** Semiparametric regression for economists (course and lab), SFU. **L**
- 2006-07** Econometric theory II, SFU. **M/PhD**
- 2008-09** GMM and co, ENSAI. **M/PhD**
- 2008-09** Econometric theory II, SFU. **PhD**
- 2009-10** A primer on economic data analysis, SFU. **L**
- 2009-11** Statistique inférentielle, UT1. **L**
- 2010-11** Econometrics 3, UT1 (en anglais). **PhD**
- 2010-11** Non and semiparametrics, UT1 (en anglais). **M/PhD**
- 2011-12** Workshop on instrumental variables, UT1 (en anglais). **PhD**
- 2010-14** Panel data econometrics, UT1 (en anglais). **M**
- 2011-14** Statistique inférentielle, UT1. **L**
- 2011-15** Econometrics, UT1. **M**
- 2011-14** Advanced econometrics, UT1 (en anglais). **M**

Invited Lecturer

- ↔ Introduction to statistics for economists, University of Southern California, Summer 1998 and 1999.
- ↔ Tests de spécification en économétrie, Cours de formation par la recherche ENSAE, Spring 2006.
- ↔ Méthodes d'estimation de modèles économétriques définis par des conditions de moments, Cours de formation par la recherche ENSAI, Spring 2009.