CURRICULUM VITÆ

Name	DAOUIA
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Date of Birth	October 22, 1976
Citizenship	Moroccan (France permanent resident)
Civil Status	Married with Johanna, father of three children (born in 2009, 2011 and 2017)

Current Position

2013–	Maître de Conférences of Statistics and Mathematics at the University of Toulouse Capitole, Toulouse School of Economics, Research group in Decision Mathematics and Statistics

Past positions

2011-2013	Marie Curie Fellow in Mathematics (Intra-European Fellowship) at the Catholic University of Louvain, Institute of Statistics, Biostatistics and Actuarial Sciences (ISBA), Belgium
2005-2011	Maître de conférences of applied mathematics at the University of Toulouse Capitole, Research Group in Mathematical and Quantitative Economics (GREMAQ)
2004-2005	Teaching assistant at – ENAC (Ecole Nationale de l'Aviation Civile, Engineering) – ENSICA (Ecole Nationale Supérieure d'Ingénieurs de Constructions Aéronautiques, Engineering)
2002-2004	Temporary teaching and research position (ATER) at UT1 Capitole.

Education

April 2019	Habilitation à Diriger des Recherches, Doctoral School of Mathematics and Applications of Toulouse, University of Toulouse Capitole. Title of the HDR: "Contributions to extremal regression, frontier modeling and shape constrained estimation". Committee : John H.J. Einmahl (referee), Paul Embrechts (referee), Jean-Pierre Florens (mentor), Irène Gijbels, Enno Mammen (referee), Léopold Simar, Andrew J. Patton (referee), Christine Thomas-Agnan.
2001-2003	Doctorate in Mathematics (Spec. in Statistics), from 1 October 2001 until 5 December 2003, University of Toulouse (advisors: Yves Aragon and Christine Thomas-Agnan). Referees : Alain Berlinet, Xuming He, Léopold Simar.
2000-2001	Preparation of the Post graduate Diploma (DEA) in Applied Mathematics – Université d'Aix-Marseille, France.
1999-2000	Post graduate Diploma (DEA) in Probabilities & Statistics – Université Paul Sabatier, France.
1998-1999	Master's degree in Mathematics, University Mohammed-V-Agdal Rabat, Morocco.

Research Interests

General : Mathematical statistics, Nonparametric econometrics, Actuarial and financial statistics
Major Current Research Topics :

- Frontier models
- Extreme value theory
- Shape constrained estimation
- Optimal location and the mass transport problem

Associate editorship

April 2015-	Associate Editor for the *Journal of Nonparametric Statistics*
October 2019-	Associate Editor for the *Journal of Statistical Planning and Inference*

Grants and awards

2019-2023	Research Grant of the French National Research Agency (ANR) in Mathematics, *"ExtremReg"* project, Principal Investigator
2018-2022	Doctoral Supervision and Research Award (PEDR)
2018-2019	Délégation CNRS (sabbatical semester)
2011-2013	Research Grant of the Seventh Framework Programme of the European Union (Marie Curie IEF), *"EMBAF"* project in Mathematics, Principal Investigator
2009-2012	Research Grant of the French National Research Agency, *"EPI"* project in Economics, Participant
2007-2011	Doctoral Supervision and Research Award (PEDR)
2006-2011	Grants of the INRA (Institut National de la Recherche Agronomique) for the analysis of production performance
Sept.-2003	ATUPS Grant (Actions Thématiques de l'Université Paul Sabatier)

Administrative duties

April 2017-	Elected member of the "Bureau du département de Mathématiques", University of Toulouse Capitole
May 2013	External member of the recruiting committee (Comité de Sélection, Sections 5 & 26) of the Department of Economics, University of Cergy-Pontoise
2007-2011	Elected member of the recruiting committee (Comité de Sélection, Section 26) of the Department of Mathematics, University of Toulouse Capitole
2007-2011	Elected member of the "Bureau du département de Mathématiques", University of Toulouse Capitole

Service to the scientific community

Sep. 2019-	Co-organizer of the MAD-Stat (Decision Mathematics–Statistics) Seminar, Toulouse School of Economics
July 2019	Member of the program committee of the 2019 Africa Meeting of the Econometric Society, hosted by Morocco in Rabat, July 11-13
April 2019	Organizer of the workshop *"Advances in Contemporary Statistics"*, Toulouse School of Economics, April 15
July 2017	Member of the program committee of the 2017 Africa Meeting of the Econometric Society, hosted by Algeria in Algiers, June 29 to July 1
2016-2017	Co-organizer of the MAD-Stat Seminar, Toulouse School of Economics
Dec. 2016	Member of the program committee of the 27^{th} $(\mathrm{EC})^2$ Conference on Big Data, Toulouse School of Economics, December 16-17
Dec. 2016	Organizer of the invited session *"Estimation of Tail Risk"*, CMStatistics, Sevilla
June 2014	Organizer of the invited session *"Nonparametric boundary regression"*, The 7th International Workshop on Applied Probability (IWAP), Antalya

June 2014	Organizer of the invited session *"Robust and regression methods in extreme value statistics"*, IWAP, Antalya
2011-2013	Coordinator of the European EMBAF project *"Estimating monotone boundaries and frontiers"*, IEF contract agreement number 273584 (December 2011-November 2013)
2009-2012	Work-package Leader of *"Development of methods to measure technical efficiencies"*, ANR-08-BLAN-0106-01 contract (January 2009-June 2012)
2010-2011	Co-organizer of the Statistics Seminar, Toulouse School of Economics
June 2011	Member of the scientific committee of the workshop *"Efficiency Measurement: New methods and Application to the Food sector"*, Toulouse School of Economics
June 2010	Organizer of the invited session *"Frontier and Efficiency Analysis via Statistics of Extremes"*, NAPW, Houston
2009-2011	Co-organizer of the working group *"Efficiency and Productivity of an Industry"*, GREMAQ/INRA, Toulouse
July 2008	Organizer of the invited session *"Recent developments in nonparametric frontier estimation"*, IFORS, Johannesburg
2004-2005	Organizer of the PhD seminar of the Statistics and Probability Laboratory, Université Paul Sabatier
June 2002	Member of the organizing committee of the first edition of the "Spatial Econometrics and Statistics Workshop", GREMAQ, Toulouse

Publications

Currently 2 book chapters and 26 articles published or accepted in international scientific journals with peer review:

[1] Daouia, A., Girard, S. and Stupfler, G. (2020). ExpectHill estimation, extreme risk and heavy tails, *Journal of Econometrics* (to appear).

[2] Daouia, A., Florens, J-P. and Simar, L. (2020). Robustified expected maximum production frontiers, *Econometric Theory* (to appear).

[3] Daouia, A., Girard, S. and Stupfler, G. (2020). Tail expectile process and risk assessment, *Bernoulli*, **26** (1), 531–556.

[4] Daouia, A., Florens, J-P. and Simar, L. (2020). Nonparametric robust stochastic frontier analysis: a Tikhonov regularization approach, *Econometrics and Statistics*, **14**, 1–23.

[5] Daouia, A., Girard, S. and Stupfler, G. (2019). Extreme M-quantiles as risk measures: From L^1 to L^p optimization, *Bernoulli*, **25** (1), 264–309.

[6] Daouia, A., Gijbels, I. and Stupfler, G. (2019). Extremiles: A new perspective on asymmetric least squares, *Journal of American Statistical Association (Theory and Methods)*, **114:527**, 1366–1381.

[7] Daouia, A., Girard, S. and Stupfler, G. (2018). Estimation of tail risk based on extreme expectiles, *Journal of the Royal Statistical Society: Series B*, **80**, 263–292.

[8] Daouia, A., Laurent, T. and Noh, H. (2017). **npbr**: A Package for Nonparametric Boundary Regression in R, *Journal of Statistical Software*, **79** (9), 1–43.

[9] Daouia, A., Simar, L. and Wilson, P. (2017). Measuring firm performance by using nonparametric quantile-type distances, *Econometric Reviews*, **36**, 156–181.

[10] Daouia, A., Noh, H. and Park, B.U. (2016). Data envelope fitting with constrained polynomial splines, *Journal of the Royal Statistical Society: Series B*, **78**, Part 1, 3–30.

[11] Daouia, A., Girard, S. and Guillou, A. (2014). A Γ-moment approach to monotonic boundary estimation, *Journal of Econometrics*, **78**, 727–740.

[12] Daouia, A. and Park, B.U. (2013). On Projection-Type Estimators of Multivariate Isotonic Functions, *Scandinavian Journal of Statistics*, **40**, 363–386.

[13] Daouia, A., Gardes, L. and Girard, S. (2013). On kernel smoothing for extremal quantile regression, *Bernoulli*, **19**, 2557–2589.

[14] Daouia, A., Florens, J-P. and Simar, L. (2012). Regularization of nonparametric frontier estimators, *Journal of Econometrics*, **168**, 285–299.

[15] Daouia, A., Gardes, L., Girard, S. and Lekina, A. (2011). Kernel estimators of extreme level curves, *Test*, **20**, 311–333.

[16] Daouia, A. and Gijbels, I. (2011). Estimating frontier cost models using extremiles. In : *Exploring research frontiers in contemporary statistics and econometrics - Festschrift in honor of L. Simar*, ed. by P.W. Wilson and I. Van Keilegom, pp. 65–81, Springer.

[17] Daouia, A., Gardes, L. and Girard, S. (2011). Nadaraya's estimates for large quantiles and free disposal support curves. In : *Exploring research frontiers in contemporary statistics and econometrics - Festschrift in honor of L. Simar*, ed. by P.W. Wilson and I. Van Keilegom, pp. 1–22, Springer.

[18] Daouia, A. and Gijbels, I. (2011). Robustness and inference in nonparametric partial frontier modeling, *Journal of Econometrics*, **161**, 147–165.

[19] Bonneu, F. and Daouia, A. (2010). Mass transportation and the consistency of the empirical optimal conditional locations, *Annals of Operations Research*, **181** (1), 159–170.

[20] Daouia, A., Florens, J.P. and Simar, L. (2010). Frontier estimation and extreme value theory, *Bernoulli*, **16** (4), 1039–1063.

[21] Daouia, A. and Joutard, C. (2009). Large deviation properties for empirical quantile-type production functions, *Statistics*, **43** (3), 267–277.

[22] Daouia, A., Florens, J.P. and Simar, L. (2008). Functional convergence of quantile-type frontiers with application to parametric approximations, *Journal of Statistical Planning and Inference*, **138**, 708–725.

[23] Daouia, A. and Simar, L. (2007). Nonparametric efficiency analysis: a multivariate conditional quantile approach, *Journal of Econometrics*, **140** (2), 375–400.

[24] Aragon, Y., Daouia, A. and Thomas-Agnan, C. (2006). Efficiency measurement: a nonparametric approach, *Annals of Economics and Statistics*, **82**, 217–242.

[25] Daouia, A. and Ruiz-Gazen, A. (2006). Robust nonparametric frontier estimators: qualitative robustness and influence function, *Statistica Sinica*, **16** (4), 1233–1253.

[26] Daouia, A. and Simar, L. (2005). Robust nonparametric estimators of monotone boundaries, *Journal of Multivariate Analysis*, **96**, 311–331.

[27] Daouia, A. (2005). Asymptotic Representation Theory for Nonstandard Conditional Quantiles, *Journal of Nonparametric Statistics*, **17** (2), 253–268.

[28] Aragon, Y., Daouia, A. and Thomas-Agnan, C. (2005). Nonparametric frontier estimation: a conditional quantile-based approach, *Econometric Theory*, **21**, 358–389.

Submitted papers

[29] Daouia, A., Gijbels, I. and Stupfler, G. (2018). Extremile Regression.

[30] Daouia, A. and Paindaveine, D. (2019). Multivariate Expectiles, Expectile Depth and Multiple-Output Expectile Regression

[31] Daouia, A., Laurent, T. and Van Keilegom, I. (2020). A random locational M-estimation problem based on the Wasserstein distance.

Working papers

[32] Abbas, Y., Daouia, A. and Stupfler, G. (2020). Extremal Expectile Regression.

[33] Daouia, A. and Paindaveine, D. (2020). From Tukey and Expectile depths to Halfspace M-depth and Multivariate M-quantiles.

[34] Daouia, A., Stupfler, G. and Ziegel, J. (2019). Probability-weighted elicitability.

[35] Daouia, A. and Pancurova, D. (2015). Capturing the effect of environmental variables in the quantile-based efficiency framework.

[36] Daouia, A., Goegebeur, Y. and Wilson, P. (2015). Hyperbolic graph efficiency assessment and statistics of extremes.

[37] Daouia, A. and Laurent, T. (2014). The *frontiles* package: Partial frontiers & efficiency analysis. Available at `https://cran.rstudio.com/web/packages/frontiles/index.html`

[38] Bonneu, F. and Daouia, A. (2014). Estimating optimal locations with constraints using Vapnik-Chervonenkis classes of allocations. Unpublished manuscript.

Refereeing

- Grant proposals : Research Grants Council (RGC) of Hong Kong
- Journals : *Annals of Economics and Statistics*, *Annals of Operations Research*, *Annals of Statistics*, *Bernoulli*, *Computational Statistics & Data Analysis*, *Econometric Reviews*, *Econometric Theory*, *Electronic Journal of Statistics*, *Empirical Economics*, *European Journal of Operational Research*, *IMA Journal of Management Mathematics*, *Journal of Applied Econometrics*, *Journal of American Statistical Association*, *Journal of Business and Economic Statistics*, *Journal of Econometrics*, *Journal of Multivariate Analysis*, *Journal of Nonparametric Statistics*, *Journal of Productivity Analysis*, *Journal of Statistical Planning and Inference*, *Journal of the Korean Statistical Society*, *Journal of the Operational Research Society*, *OMEGA*, *Statistics & Probability Letters*, *TEST*.

PhD students

- Yasser Abbas (with Anne Ruiz-Gazen): *"A new perspective on M-quantile regression: From L^1 to L^p optimization"*, University of Toulouse Capitole, from 01/2020.
  - Joint working paper: "Extremal Expectile Regression" (with G. Stupfler).
- Florent Bonneu (with Christine Thomas): *"Spatial point processes for optimal positioning and spatial concentration"*, University of Toulouse Capitole, from 09/2005 to 06/2009.
  - Joint article: "Mass transportation and the consistency of the empirical optimal conditional locations", *Annals of Operations Research*, 181 (1), 159-170, 2010.
  - Current Position: Maître de conférences (since September 2010) of applied mathematics at Université d'Avignon, France
- Informal supervision: Dana Pancurova (with Stefan Lyocsa): *"Robust nonparametric efficiency: application to rating adequacy"*, University of Economics in Bratislava, from 9/2012 (with one year spent at Toulouse School of Economics from 9/2013). Dana Pancurova is working as Test Analyst/Data Analyst at FPT Slovakia.
- Informal supervision: Chapter 5 of the PhD thesis of Alexander Lekina (Université Joseph Fourier - Grenoble) presented in 2010. This led to the published article: "Kernel estimators of extreme level curves", *Test*, 20 (2), 311-333, 2011 (with Laurent Gardes and Stéphane Girard). Alexander Lekina is working as 'Responsable d'études' at Bpi-France.

Supervision master theses

- Yasser Abbas (from April to August 2019), Master 2 in Statistics & Econometrics:
  M2 Thesis: "Extremal expectile regression"
  Institution: Toulouse School of Economics, University of Toulouse Capitole
  Current Position: PhD student
- Yousef Atatrah (from April to August 2016), Master 2 in Statistics & Econometrics:
  M2 Thesis: "Monotone B-spline Smoothing"
  Institution: Toulouse School of Economics, University of Toulouse Capitole
  Current Position: Teaching position at Jenin, Palestine
- Thao Huynh (from April to June 2018), Master 1 in Econometrics and Statistics:
  Master project: "Probability weighted M-estimation of quantiles"
- Van Ban Truong (from April to June 2017), Master 1 in Econometrics and Statistics:
  Master project: "Boundary regression via polynomial splines"

Invited short courses

- OFPR course (8 hours), PhD program, ENSAI, France, March 2020: *From frontier modeling in production econometrics to extreme value theory in risk management.*
- Short course (8 hours), PhD program, Université libre de Bruxelles, Belgium, April 2019: *From frontier models in production econometrics to extreme value theory in risk handling.*

Invited conference talks

11/2019	The Annual Statistics and Data Science Workshop at KAUST, Thuwal, Saudi Arabia: *"Extremiles: A new perspective on asymmetric least squares"*
8/2019	The 62nd ISI World Statistics Congress in Kuala Lumpur, Malaysia: *a Bernoulli Society Invited Paper Session on "Elicitability: Generalizations and their application"*
7/2019	The 11th Conference on Extreme Value Analysis (EVA 2019) in Zagreb, Croatia: *an invited session on "Advances in statistics of multivariate extremes"*
5/2019	Toulouse Financial Econometrics Conference, France: *"ExpectHill estimation, extreme risk and heavy tails"*
2/2019	Workshop on 'Méthodes d'estimation de la frontière d'efficience: robustesse et application en microfinance', University of Toulouse 2, France: *"Data envelope fitting with constrained polynomial splines"*
12/2018	The 11th International Conference CMStatistics 2018, Pisa, Italy: *"Extremiles"*
7/2018	The 5th Days of Econometrics for Finance (JEF'2018) Conference, Rabat, Morocco: *"Extremiles: A new perspective on asymmetric least squares"*
5/2017	Toulouse Financial Econometrics Conference, France: *"Estimation of Tail Risk based on Extreme Expectiles"*
12/2016	The 9th International Conference CMStatistics 2016, University of Seville, Spain: *"Estimation of the marginal expected shortfall using extreme expectiles"*
12/2015	The 8th International Conference CMStatistics 2015, London, UK: *"From quantiles and expectiles to extremiles"*
6/2015	Workshop on 'New Developments in Econometrics and Time Series', Bochum, Germany: *"Extremiles"*
5/2015	Toulouse Financial Econometrics Conference, France: *"Extremiles: A new perspective on asymmetric least squares"*
12/2014	The 7th International Conference CMStatistics 2014, Pise, Italy: *"Data envelope fitting with constrained polynomial splines"*
6/2011	Conference on 'Efficiency Measurement: New methods and Application to the Food sector', Toulouse, France: *"A methodology for hyperbolic graph efficiency assessment via extremes"*
6/2011	European Workshop on Efficiency and Productivity Analysis (EWEPA), Verona, Italy: *"Fixed effects estimation of the panel data stochastic frontier model"* (invited discussant for the Peter Schmidt Keynote Speech)
6/2010	North American Productivity Workshop (NAPW), Rice University, Houston: *"Hyperbolic graph efficiency and frontier estimates via extreme order statistics"*
5/2009	Conference on 'Exploring Research Frontiers in Contemporary Statistics and Econometrics', Louvain-La-Neuve, Belgium: *"Frontier Estimation and Extreme Value Theory"*
7/2008	The 18th Triennial Conference of the International Federation of Operational Research Societies (IFORS), Sandton, Johannesburg, South Africa: *"Functional Convergence of Quantile-type Frontiers with Application to Parametric Approximations"*

Contributed talks

7/2019	The 2019 Africa Meeting of the Econometric Society, Rabat, Morocco: *"From Halfspace M-depth to Multiple-output Expectile Regression"*
6/2017	The 2017 Africa Meeting of the Econometric Society, Algiers, Algeria: *"Estimation of Tail Risk based on Extreme Expectiles"*
7/2013	The 8th Conference on Extreme Value Analysis (EVA2013), Shanghai, China: *"A Gamma-moment approach to monotonic boundaries estimation: with applications in econometric and nuclear fields"*
6/2013	The 13th European Workshop on Efficiency and Productivity Analysis, Helsinki, Finland: *"A Γ-moment approach to cost function estimation"*
12/2012	The 5th International Conference CMStatistics 2012, Oviedo, Spain: *"On kernel smoothing for extremal quantile regression"*
10/2012	The 20th Meeting of the Belgian Statistical Society, Liège, Belgium: *"Nonparametric extremal quantile regression"*
7/2012	IMS-Bernoulli 8th World Congress in Probability and Statistics, Istanbul, Turkey: *"On Projection-Type Estimators of Multivariate Isotonic Functions"*
6/2012	First Conference of the International Society for NonParametric Statistics (ISNPS), Chalkidiki, Greece: *"On Projection-Type Estimators of Multivariate Isotonic Functions"*
6/2012	North American Productivity Workshop (NAPW), Houston, Texas: *"A free of charge monotonization of partial production frontiers"*
7/2011	The 7th Conference on Extreme Value Analysis, Probabilistic and Statistical Models and their Applications, Lyon, France: *"A methodology for hyperbolic graph efficiency assessment via extremes"*
6/2010	International Conference on Robust Statistics (ICORS), Prague, Czech Republic: *"Robustness and inference in nonparametric partial frontier modeling"*
5/2008	Joint Meeting of the Statistical Society of Canada and the Société Française de Statistique (SFdS), Ottawa Congress Centre: *"Frontier Estimation and Extreme Value Theory"*
8/2007	A Bernoulli Society satellite meeting of ISI'2007 on 'Probability and Statistics in Science and Technology', Porto, Portugal: *"Functional Convergence of Quantile-type Frontiers with Application to Parametric Approximations"*
6/2007	The 39th annual conference organized by SFdS, Angers, France: *"Functional Convergence of Quantile-type Frontiers with Application to Parametric Approximations"*
5/2004	The 36th annual conference organized by SFdS, Montpellier, France: *"Nonparametric Efficiency Analysis: A Multivariate Conditional Quantile Approach"*
4/2004	The 6th workshop "Jeunes Probabilistes et Statisticiens", Center Paul Langevin, Aussois (Savoie), France: *"Estimation non paramétrique robuste de la frontière monotone du support d'une loi multivariée"*
5/2002	The 34th annual conference organized by SFdS, Brussels, Belgium: *"Nonparametric frontier estimation: a conditional quantile-based approach"*

Invited seminars

25/06/2020	Financial Econometrics Seminar – CREST (scheduled)
03/12/2019	Statistics and Econometrics Seminar – KU Leuven
03/05/2018	Decision Mathematics & Statistics Seminar – Toulouse School of Economics
26/04/2018	Statistics and Econometrics Seminar – Durham Business School
03/04/2018	Statistics Seminar – Université Paul Sabatier
17/05/2017	Econometrics Seminar – University of Bristol
09/02/2017	Econometrics and Statistics Seminar – Université libre de Bruxelles
22/12/2016	Statistics Seminar – FSJES Souissi in Rabat
13/12/2016	Econometrics Seminar – Laboratoire d'Economie d'Orléans (LEO-CNRS)
04/03/2016	CORE Seminar – Center for Operations Research and Econometrics (UCL)
09/06/2015	Statistics Seminar – Toulouse School of Economics
09/05/2014	Statistics and Econometrics Seminar – Katholieke Universiteit Leuven
15/04/2014	Statistics Seminar – Toulouse School of Economics
23/04/2013	Statistics (GDT) Seminar – University of Cergy-Pontoise
19/03/2013	Statistics Seminar – University of Southern Denmark
08/03/2013	Joint UCL/ULB Statistics Seminar – Brussels
27/02/2012	Joint CORE/ISBA Econometrics and Statistics Seminar – Louvain-La-Neuve
24/02/2012	Statistics Seminar – Université libre de Bruxelles
15/12/2011	Statistics Seminar series – Katholieke Universiteit Leuven
17/03/2011	Decision Mathematics Seminar – University of Toulouse Capitole
23/03/2010	Statistics seminar – University of Strasbourg
14/02/2008	Statistics Seminar series – Katholieke Universiteit Leuven
13/03/2006	Econometrics seminar – University of Toulouse Capitole
01/02/2005	Applied Mathematics Seminar– University of Bourgogne
23/02/2004	STAPH seminar – Université Paul Sabatier
27/10/2003	Statistics seminar – University of Montpellier 2
17/01/2003	Statistics seminar – University of Toulouse Capitole

Research visits abroad

Research visits limited to the period starting from 2013:

- CREST, invited by Jean-Michel Zakoian, June 2020 (scheduled)
- ENSAI, collaboration with Gilles Stupfler, February-March 2020
- KU Leuven, collaboration with Irène Gijbels, December 2019
- KAUST, invited by Raphael G. Huser, November 2019
- Université libre de Bruxelles, collaboration with Davy Paindaveine, April 2019
- University of Nottingham, collaboration with Gilles Stupfler, July 2018
- University of Durham, invited by Abderrahim Taamouti, April 2018
- University of Bristol, invited by Sami Stouli, May 2017
- Université libre de Bruxelles, collaboration with Davy Paindaveine, February 2017
- Technische Universität Braunschweig, invited by Moritz Jirak, May 2016
- Katholieke Universiteit Leuven, collaboration with Irène Gijbels, May 2014
- University of Southern Denmark, collaboration with Yuri Goegebeur, March 2013

R packages

- **npbr** in collaboration with Thibault Laurent and Hohsuk Noh
  `https://cran.r-project.org/web/packages/npbr/index.html`
- **frontiles** in collaboration with Thibault Laurent
  `https://cran.rstudio.com/web/packages/frontiles/index.html`

Pedagogical activities

- Master 2 in Econometrics and Empirical Economics — TSE (since 9/2019):
  - Course on “Nonparametric Econometric Methods” (with R), 15 hours
- Master 2 in Statistics and Econometrics — TSE (since 9/2013):
  - Course on “Nonparametric Statistics” (with Matlab and R), 21 hours
  - Statistical consulting: students advisor for consulting projects (group of 4 students), 15 hours
  - khôlles/oral exam (4.5 hours)
  - Member of internship defense jury (3 upto 6 defenses per year)
- Master 2 in Finance and Actuarial studies — IAE Toulouse (2009-2011, before leaving for Belgium):
  - Course and tutorials on “Statistics of Extreme Values” (with R), 33 hours
- Master 2 in Statistics and Econometrics — TSE (2009-2011):
  - Course and tutorials on “Time Series” (with SAS), 54 hours
  - E-learning and Tutorials on “Semi-parametric Models” (with R and Matlab), 49 hours
  - Statistical consulting, 15 hours
- Master 1 in Economics and Statistics — TSE (since 9/2013):
  - Course and tutorials on “Mathematical Statistics”, 37.5 hours
- Master 1 in Econometrics — TSE (2006-2011):
  - Course and tutorials on “Applied Statistics” (with SAS), 35 hours
- 2^{nd} year undergraduate in Economics & Mathematics — TSE (since 9/2013):
  - Course and tutorials on “Probabilities”, 45 hours,
- 1^{st} year undergraduate in Economics/Economics & Management:
  - Tutorials on “Mathematics”, 12 upto 24 hours (2014-2016)
  - Course (16.5 hours) and tutorials (16.5 hours) on “Empirical Probabilities with R” (2005-2008)
  - Course and tutorials on “Statistics with SPSS and Excel”, 54.5 upto 100 hours (2005-2007)

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