CURRICULUM VITÆ

Name	DAOUIA
First name	Abdelaati
Address	Université Toulouse 1 Capitole Toulouse School of Economics 1, Esplanade de l'Université, 31080 Toulouse Cedex 06, France
Phone	33 (0)5 61 63 57 69
E-mail	abdelaati.daouia@tse-fr.eu
Date of Birth	October 22, 1976
Citizenship	Moroccan, France permanent resident
Marital status	Married, three children (born in 2009, 2011 and 2017)

Current position, research activities and administration

2013-	Associate Professor of Mathematics, TSE, University of Toulouse Capitole.
2015-	Associate Editor, Journal of Nonparametric Statistics.
2017-	Elected member, Mathematics Department Office, University of Toulouse Capitole.
2019-	Associate Editor, Journal of Statistical Planning and Inference.
2020-	Manager, Statistical Consulting, Master's program in Statistics and Econometrics, TSE.
2020-	Research fellow, TSE-P.
2021-	Director, Master's program (M2 level) in Data Science for Social Sciences, TSE.

Past professional appointments

2020-2021	Co-director, Master's program (M2 level) in Statistics and Econometrics, TSE.
2011-2013	Marie Curie Fellow in Mathematics, Catholic University of Louvain, Belgium.
2005-2011	Maître de conférences, GREMAQ, University of Toulouse 1.
2004-2005	Teaching assistant, ENAC and ENSICA (Engineering).
2002-2004	Temporary teaching and research position (ATER), University of Toulouse 1.

Education

April 2019	*Habilitation à Diriger des Recherches*, Doctoral School of Mathematics, Toulouse. 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	Post graduate Diploma (DEA) in Applied Mathematics, Université d'Aix-Marseille.
1999-2000	Post graduate Diploma (DEA) in Probabilities & Statistics, Université Paul Sabatier.
1998-1999	Master's degree in Mathematics, University Mohammed-V-Agdal Rabat, Morocco.

Research Interests

General : Asymptotic statistics, Nonparametric inference, Statistics in social-economic studies

Major Current Research Topics :

- Extreme value theory, tail risk handling
- Frontier models, production econometrics
- Nonparametric estimation under shape constraints
- Optimal location problem, dynamic graph clustering

Grants and awards

2022-2025	ACPR Chair *"Regulation and systemic risks"* (Banque de France), project member.
2020-2022	AXA Research Fund Award on *"Tail risk management and mitigation using innovative extreme value techniques"*, project partner.
2019-2024	Research Grant of the French National Research Agency (ANR) in Mathematics, *"ExtremReg"* project, PI.
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 (Intra-European Fellowship), *"EMBAF"* project in Mathematics, PI.
2009-2012	Research Grant of the ANR, *"EPI"* project in Economics, Participant.
2007-2011	Doctoral Supervision and Research Award (PEDR).
2006-2011	Grants from INRA, Analysis of production performance.
Sept.-2003	ATUPS Grant from the University Paul Sabatier.

Scientific and administrative duties

January 2023	External assessment for the Natural Sciences and Engineering Research Council of Canada.
July 2022	Examiner for the PhD thesis of Bao Hoang Nguyen, The University of Queensland, Australia.
May 2022	External member of the hiring committee in mathematics and actuarial science, ISFA, Université Lyon 1.
April 2021	External assessment for associate professorship, University of Bonn.
May 2013	External member of the hiring committee in economics and mathematics, University of Cergy-Pontoise.
2011-2013	Coordinator of the European EMBAF project *"Estimating monotone boundaries and frontiers"*, IEF contract agreement number 273584.
2009-2012	Work-package Leader of *"Development of methods to measure technical efficiencies"*, ANR-08-BLAN-0106-01 contract.
2009-2011	Co-organizer of the working group *"Efficiency and Productivity of an Industry"*, GREMAQ/INRA, UT Capitole.
2007-2011	Elected member of the hiring committee in mathematics, UT Capitole.
2007-2011	Elected member of the Mathematics Department Office, UT Capitole.

Seminar and workshop organization

June 2023	Organizer of the Doctoral Workshop on Decision Mathematics and Statistics, TSE.
June 2022	Organizer of the Doctoral Workshop on Decision Mathematics and Statistics, TSE.
July 2021	Organizer of the Doctoral Workshop on Decision Mathematics and Statistics, TSE.
2019-2021	Co-organizer of the MAD-Stat Seminar, TSE.
April 2019	Organizer of the workshop *"Advances in Contemporary Statistics"*, TSE.
2016-2017	Co-organizer of the MAD-Stat Seminar, TSE.
2010-2011	Co-organizer of the Statistics Seminar, TSE.
2004-2005	Organizer of the PhD seminar, LSP, Université Paul Sabatier.

Conference organizing committee

May 2023	Member of the local organizing committee, ICORS Conference, TSE.
June 2022	Member of the scientific program committee, EcoSta Conference, Ryukoku University.
July 2019	Member of the program committee, Africa Meeting of the Econometric Society, Rabat.
July 2017	Member of the program committee, Africa Meeting of the Econometric Society, Algiers.
Dec. 2016	Member of the program committee, 27^{th} $(\text{EC})^2$ Conference on Big Data, TSE.
June 2011	Member of the scientific committee of the workshop *"Efficiency Measurement: New methods and Application to the Food sector"*, TSE.
June 2002	Member of the organizing committee of the "Spatial Econometrics and Statistics Workshop", GREMAQ, UT Capitole.

Organized sessions at conferences

Dec. 2023	*"Cyber risk modeling and assessment"*, CMStatistics, Berlin.
June 2022	*"Modeling Tail Events"*, EcoSta, Kyoto.
Dec. 2021	*"Emerging developments in the analysis of quantiles, expectiles and extremiles"*, CM-Statistics, London.
June 2021	*"Advances in extremal M-quantile regression"*, EcoSta, Hong Kong.
Dec. 2016	*"Estimation of Tail Risk"*, CMStatistics, Sevilla.
June 2014	*"Nonparametric boundary regression"*, IWAP, Antalya.
June 2014	*"Robust and regression methods in extreme value statistics"*, IWAP, Antalya.
June 2010	*"Frontier and Efficiency Analysis via Statistics of Extremes"*, NAPW, Houston.
July 2008	*"Recent developments in nonparametric frontier estimation"*, IFORS, Johannesburg.

Moderated sessions at conferences

July 2023	*"Smoothness"*, JdS, Brussels
May 2023	*"Non and semi parametrics"*, ICORS, Toulouse
Feb. 2010	*"Econometric Theory"*, ENTER Jamboree, Toulouse
June 2007	*"Regression Quantiles"*, SFdS, Angers

Publications

[1] Daouia, A., Stupfler, G. and Usseglio-Carleve, A. (2023). Inference for extremal regression with dependent heavy-tailed data, to appear in *Annals of Statistics*.

[2] Daouia, A., Padoan, S.A. and Stupfler, G. (2023). Optimal pooling and distributed inference for the tail index and extreme quantiles, to appear in *Bernoulli*.

[3] Daouia, A., Stupfler, G. and Usseglio-Carleve, A. (2023). Extreme value modelling of SARS-CoV-2 community transmission using discrete Generalized Pareto distributions, *Royal Society Open Science* **10** (3): 220977.

[4] Daouia, A., Gijbels, I. and Stupfler, G. (2022). Extremile Regression, *Journal of American Statistical Association (Theory and Methods)*, **117:539**, 1579–1586.

[5] Daouia, A., Girard, S. and Stupfler, G. (2021). ExpectHill estimation, extreme risk and heavy tails, *Journal of Econometrics*, **221** (1), 97–117.

[6] Daouia, A., Florens, J-P. and Simar, L. (2021). Robustified expected maximum production frontiers, *Econometric Theory*, **37** (2), 346–387.

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

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

[9] 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.

[10] 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.

[11] 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.

[12] 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.

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

[14] 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.

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

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

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

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

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

[20] 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.

[21] 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.

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

[23] 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.

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

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

[26] 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.

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

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

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

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

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

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

Book

[33] Daouia, A. and Ruiz-Gazen, A. (2021). Advances in Contemporary Statistics and Econometrics - Festschrift in Honor of Christine Thomas-Agnan. Springer, New York.

Submitted papers

[34] Daouia, A., Stupfler, G. and Usseglio-Carleve, A. (2023). An expectile computation cookbook.

[35] Daouia, A. and Paindaveine, D. (2023). Multivariate Expectiles and Expectile Depth.

[36] Daouia, A., Stupfler, G. and Usseglio-Carleve, A. (2023). Bias-reduced and variance-corrected asymptotic Gaussian inference about extreme expectiles.

[37] Abbas, Y. and Daouia, A. (2023). Understanding world economy dynamics based on indicators and events.

[38] Daouia, A., Padoan, S.A., Stupfler, G. (2023). Extreme expectile estimation for short-tailed data.

[39] Daouia, A., Laurent, T. and Van Keilegom, I. (2021). A random locational M-estimation problem based on the Wasserstein distance.

Working papers

- Abbas, Y., Daouia, A. and Stupfler, G. (2021). Extremal expectile regression.
- Daouia, A., Laurent, T. and Stupfler, G. (2021). Heavy-tailed extremile regression in risky seismic areas.
- Daouia, A. and Paindaveine, D. (2020). From Tukey and Expectile depths to Halfspace M-depth and Multivariate M-quantiles.
- Daouia, A., Stupfler, G. and Ziegel, J. (2019). Probability-weighted elicitability.
- Daouia, A., Goegebeur, Y. and Wilson, P. (2019). Hyperbolic graph efficiency assessment and statistics of extremes.

Software development

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

Refereeing

- Grant proposals : Research Grants Council (RGC) of Hong Kong, Natural Sciences and Engineering Research Council (NSERC) of Canada.
- Journals : *Annals of Economics and Statistics*, *Annals of Operations Research*, *Annals of Statistics*, *Bernoulli*, *Computational Statistics & Data Analysis*, *Econometric Reviews*, *Econometric Theory*, *Econometrics and Statistics*, *Electronic Journal of Statistics*, *Empirical Economics*, *European Journal of Operational Research*, *Extremes*, *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 supervision

- Joseph Hachem (joint supervisor: Gilles Stupfler): *"Simultaneous analysis of extreme values for big data"*, Doctoral School of Mathematics, Toulouse, from 09/2022.
- Thibault Laurent (joint supervisor: Christine Thomas): *"Contributions to statistics and spatial econometrics with applications in social sciences"*, University of Toulouse Capitole, from 01/2021.
  - Joint working papers: "Heavy-tailed extremile regression in risky seismic areas" and "A random locational M-estimation problem based on the Wasserstein distance"
- Yasser Abbas (joint supervisor: 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 papers: "Extremal expectile regression" and "Understanding world economy dynamics based on indicators and events"
- Florent Bonneu (joint supervisor: 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

Postdoctoral supervision

- Antoine Usseglio-Carleve (joint supervisor: Gilles Stupfler). One-year contract funded by the ANR project (October 2020-September 2021): *"Extremal Regression with Applications to Econometrics, Environment and Finance"*.
  Current Position: Assistant professor of statistics at University of Avignon, France.
- Boutheina Nemouchi (joint supervisor: Gilles Stupfler). Two-years contract funded by the AXA project (January 2021-January 2023): *"Tail risk management and mitigation using innovative extreme value techniques"*.

Informal PhD 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 TSE from 9/2013). Dana is working as Test Analyst/Data Analyst at FPT Slovakia.
- 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 is working as 'Responsable d'études' at Bpi-France.

Graduate internship supervision

- Master 1 in Econometrics and Statistics :
  1. Van Ban Truong (April-June 2017); 2. Thao Huynh (April-June 2018); 3. Adamou Issa Abdallah (April-July 2021); 4. Amin Chrifi Alaoui (April-June 2022); 5. Mian Zhao (May-July 2023).
- Master 2 in Statistics & Econometrics :
  1. Yousef Atatrah (April-August 2016); 2. Yasser Abbas (April-August 2019).

Graduate apprenticeship supervision

- Master 2 in Statistics & Econometrics :
  1. Wissal Iraqui-Houssaini (Institut Europlace de Finance, 2017); 2. Mehdi Zouitine (IRT Saint Exupéry, 2021); 3. Pierre Dupré (QuantCube Technology, 2022).
- Master 2 in Data Science for Social Sciences :
  1. Charlotte Bredy-Maux (Predict Services, 2022); 2. Khadija Hafsia (Adamantia, 2022); 3. Cannard Bastien (Airbus Helicopters, 2023); 4. Sebastian Bucelea (Via Sante, 2023); 5. Nicholas Setijabudiharsa (Storefont, 2023);

Statistical Consulting

Airbus Helicopters, 2022-2023; Adamantia, 2020-2022; Airbus Market & Data Analytics, 2019-2020; Airbus Opérations SAS, 2018-2019; BVA Group, 2017-2018; Airbus Market Forecasts, 2016-2017; BIwhere Consulting, 2015-2016; TelCap, 2014-2015.

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

12/2023	16th International Conference of the ERCIM WG on Computational and Methodological Statistics (CMStatistics), Berlin (scheduled)
6/2023	7th African International Conference (AIC) on Statistics, Marrakesh
5/2023	Financial Econometrics Conference, Toulouse
4/2023	12th Workshop on High Dimensional Data Analysis (HDDA-XII), Rabat
3/2023	Mini-symposium on 'Production frontier and efficiency measure', Toulouse
12/2022	15th International Conference CMStatistics, London
6/2022	5th International Conference on Econometrics and Statistics, Kyoto
6/2021	4th International Conference on Econometrics and Statistics, Hong Kong
6/2021	Insurance Data Science Conference, London
12/2020	13th International Conference CMStatistics, London
11/2019	Annual Statistics and Data Science Workshop at KAUST, Thuwal
8/2019	62nd ISI World Statistics Congress, Kuala Lumpur
7/2019	11th Conference on Extreme Value Analysis, Zagreb
5/2019	Financial Econometrics Conference, Toulouse
2/2019	Workshop on 'Methods for estimating the efficiency frontier: robustness and application in microfinance', Toulouse
12/2018	11th International Conference CMStatistics, Pisa
7/2018	5th Days of Econometrics for Finance Conference, Rabat
5/2017	Financial Econometrics Conference, Toulouse
12/2016	9th International Conference CMStatistics, Seville
12/2015	8th International Conference CMStatistics, London
6/2015	Workshop on 'New Developments in Econometrics and Time Series', Bochum
5/2015	Financial Econometrics Conference, Toulouse
12/2014	7th International Conference CMStatistics, Pise
6/2011	Conference on 'Efficiency Measurement: New methods and Application to the Food sector', Toulouse
6/2011	European Workshop on Efficiency and Productivity Analysis, Verona
6/2010	North American Productivity Workshop, Houston
5/2009	Conference on 'Exploring Research Frontiers in Contemporary Statistics and Econometrics', Louvain-La-Neuve
7/2008	18th Triennial Conference of the International Federation of Operational Research Societies, Johannesburg

Contributed talks

7/2023	54th annual conference organized by the SFdS (Société Française de Statistique), Brussels
6/2023	13th Conference on Extreme Value Analysis, Milan
7/2022	Africa Meeting of the Econometric Society, Addis Ababa
7/2022	International Conference on Robust Statistics, Waterloo
7/2019	Africa Meeting of the Econometric Society, Rabat
6/2017	Africa Meeting of the Econometric Society, Algiers
7/2013	8th Conference on Extreme Value Analysis, Shanghai
6/2013	13th European Workshop on Efficiency and Productivity Analysis, Helsinki
12/2012	5th International Conference CMStatistics, Oviedo
10/2012	20th Meeting of the Belgian Statistical Society, Liège
7/2012	IMS-Bernoulli 8th World Congress in Probability and Statistics, Istanbul
6/2012	First Conference of the International Society for NonParametric Statistics, Chalkidiki
6/2012	North American Productivity Workshop, Houston
7/2011	7th Conference on Extreme Value Analysis, Lyon
6/2010	International Conference on Robust Statistics, Prague
5/2008	Joint Meeting of the Statistical Society of Canada and the SFdS, Ottawa
8/2007	A Bernoulli Society satellite meeting of ISI'2007 on 'Probability and Statistics in Science and Technology', Porto
6/2007	39th annual conference organized by SFdS, Angers
5/2004	36th annual conference organized by SFdS, Montpellier
4/2004	6th workshop "Jeunes Probabilistes et Statisticiens", Aussois
5/2002	34th annual conference organized by SFdS, Brussels

Invited research seminars

07/12/2023	Statistics Seminar Series – Bocconi University
09/03/2023	Econometrics and Statistics Seminar – Université libre de Bruxelles
23/06/2022	Statistics Seminar – Sherbrooke University
28/01/2021	Financial Econometrics Seminar – CREST
03/12/2019	Statistics and Econometrics Seminar – KU Leuven
03/05/2018	Decision Mathematics & Statistics Seminar – TSE
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
04/03/2016	CORE Seminar – Université catholique de Louvain
09/06/2015	Statistics Seminar – TSE
09/05/2014	Statistics and Econometrics Seminar – Katholieke Universiteit Leuven
15/04/2014	Statistics Seminar – TSE
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 – Université libre de Bruxelles
27/02/2012	Joint CORE/ISBA Econometrics and Statistics Seminar – UCLouvain
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 1
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 1
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 1

Research visits abroad

Research visits limited to the period starting from 2013:

- University of Angers, collaboration with Gilles Stupfler, June 2023
- Université libre de Bruxelles, collaboration with Davy Paindaveine, Mars 2023
- UCLouvain, collaboration with Léopold Simar, November 2022
- 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

Fields of Teaching

Master 2 level

- Master 2 in Economics of Global Risks — UT1 TSE (since 1/2024):
  - Course on "Extreme Risk Analysis" (with R), 9 hours
- Master 2 in Econometrics and Empirical Economics — UT1 TSE (since 9/2019):
  - Course on "Nonparametric Econometric Methods" (with R), 21 hours
- Master 2 in Statistics & Econometrics (since 9/2013) and Master 2 in Data science for social sciences (since 9/2021) — UT1 TSE:
  - Course on "Nonparametric Models" (with Matlab and R), 18 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 (6 upto 14 defenses per year)
- Master 2 in Finance and Actuarial studies — UT1 IAE (2009-2011, before leaving for Belgium):
  - Course and tutorials on "Statistics of Extreme Values" (with R), 33 hours
- Master 2 in Statistics and Econometrics — UT1 TSE (2005-2011):
  - Course and tutorials (E-learning) on "Semi-parametric Models" with R, 49 hours (2005-2011)
  - Tutorials on "Nonparametric Statistics" with Matlab, 15 hours (2005-2011)
  - Course and tutorials on "Time Series" with SAS, 54 hours (2007-2011)
  - Statistical consulting, 15 hours (2009-2011)

Master 1 level

- Master 1 in Economics and Statistics — UT1 TSE:
  - Course on "Mathematical Statistics 1", 15 hours (2020-2023)
  - Course and tutorials on "Mathematical Statistics 2", 37.5 hours (since 9/2013)
- Master 1 in Econometrics — UT1 TSE (2006-2011):
  - Course and tutorials on "Applied Statistics" (with SAS), 35 hours

Undergraduate levels

- L2 Economie & Mathématiques — UT1 TSE (2013-2023):
  - Course (18 hours) and tutorials (3x12 hours) on "Probabilités 1"
- L1 AES — UT1 (2014-2016):
  - Tutorials (12 upto 24 hours) on "Méthodes d'analyse mathématique et statistique"
- L1 Economie & Traitement de l'Information — UT1 (2005-2008):
  - Course (16.5 hours) and tutorials with R (16.5 hours) on "Probabilités Empiriques"
- L1 Economie & Gestion — UT1 (2005-2007):
  - Course and tutorials with SPSS and Excel (54.5 upto 100 hours) on "Statistique Déscriptive"

Magistère Economiste-Statisticien

- For several years, I have been correcting internship reports for the first and second year students.
- The internship also gives rise to a defense for 2nd year students.

Last modified: August 2023