

## Jean-Pierre FLORENS

Born July 6th, 1947, French  
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### POSITION

Emeritus Professor of Mathematics at Toulouse School of Economics (Université Toulouse 1 Capitole)  
Senior Member of Institut Universitaire de France (2002-2012)

### DIPLOMA

Doctorat d'état es Sciences (Mathematics), University of Rouen  
Diplôme de l'Institut d'Etudes Politiques, University of Aix-Marseille  
Diplôme d'Etudes Supérieures de Sciences Economiques, University of Aix-Marseille

### RESEARCH

- Statistics and econometrics methods: functional estimation, bayesian statistics, statistical tests, asymptotic theory, statistics of stochastic processes and inverse problems.
- Applied econometrics : cost functions, microeconomic labor market, game theory and industrial organization models.

### GRANTS AND AWARDS

Elected Member, The International Statistical Institute (ISI)  
Fellow of the Econometric Society (2010).

## PUBLICATIONS

### I - Thesies

« *Contributions aux applications des statistiques bayésiennes aux modèles économétriques* ».

Thèse de 3ème cycle. Université de Provence, 1974.

« *Spécification et réduction des expériences bayésiennes. Application au modèle économétrique linéaire* ».

Thèse de Doctorat d'Etat. Université de Rouen, 1980.

### II - Books

« *Elements of Bayesian Statistics* ».

M. Dekker. New York, 1990 (with M. Mouchart and J.-M. Rolin).

« *Inférence dans les modèles économétriques* »

A. Colin, Paris, 2004, (with V. Marimoutou and A. Peguin).

« *Econometric Modelling and Inference* »

Cambridge University Press, New York 2007 (with V. Marimoutou and A. Peguin)

### III - Edited books

« *Specifying Statistical Models : From Parametric to Non Parametric, using Bayesian or Non-Bayesian Approaches* ».

J.-P. Florens, M. Mouchart, J.-P. Raoult, L. Simar and A. Smith (eds.).

Lecture Notes in Statistics. Springer Verlag. New York. 1983.

« *Alternative Approaches to Times Series Analysis* ».

J.-P. Florens, M. Mouchart, J.-P. Raoult and L. Simar (eds.).

Publication des Facultés Universitaires Saint-Louis. Bruxelles. 1983.

« *Model Selection* ».

J.-P. Florens, M. Mouchart, J.-P. Raoult and L. Simar (eds.).

Publication des Facultés Universitaires Saint-Louis. Bruxelles. 1986.

« *Asymptotic Theory for non iid Models* ».

J.-P. Florens (ed.). Publication des Facultés Universitaires Saint Louis. Bruxelles. 1986.

« *Spatial Processes and Spacial Time Series* ».

F. Dreesbeke, J.-P. Florens, M. Hallin, C. Levèvre, M. Mouchart, J.-P. Raoult and L. Simar (eds.).

Publication des Facultés Universitaires Saint-Louis. Bruxelles 1987.

« *Numerical Analysis and Statistics* ».

J.-P. Florens, M. Mouchart, J.P. Raoult and L. Simar (eds.).

Cahiers du CERO. Bruxelles 1990.

« *Contribution to Applied Microeconometrics* ».

#### **IV - Articles published in a review or accepted for publication**

- « Bayesian Inference in Errors on Variable Models » (with M. Mouchart and J.-F. Richard), *Journal of Multivariate Analysis*, 1974, 4, 419-452
- « Mesures a priori et invariance dans une expérience bayésienne », *Publications de l'Institut de Statistique de l'Université de Paris*, 1978, XXIII 1-2, 29-55.
- « Réductions dans les expériences bayésiennes séquentielles » (with M. Mouchart and J.-M. Rolin), *Cahiers du Centre d'Etude de Recherche Opérationnelle*, 1980, 22(3-4), 353-362.
- « A Note on Non-causality » (with M. Mouchart), *Econometrica*, 1982, 50 (3), 583-591.
- « Analyse des innovations dans un processus multivarié. Application à des données françaises » (with G. Fiori and H.W. Lai Tong), *Annales de l'Insee*, 1982, 46, 3-24.
- « Expériences bayésiennes invariantes », *Annales de l'Institut Henri Poincaré*, 1982, XVIII (4), 305-317.
- « Inégalité et dépendance statistique », *Revue Française de Sociologie*, 1984, 25, 255-263.
- « A Linear Theory for Non Causality » (with M. Mouchart), *Econometrica*, 1985, 53(1), 583-591.
- « Conditioning in Dynamic Models » (with M. Mouchart), *Journal of Time Series*, 1985, 6(1), 15-35.
- « On Two Definitions of Identification » (with M. Mouchart and J.-M. Rolin), *Statistics*, 1985, 16(2), 213-218.
- « Structural Time Serie Modeling: A Bayesian Approach » (with M. Mouchart and J.-F. Richard), *Applied Mathematics and Computations*, 1986, 20, 365-400.
- « Exhaustivité, ancillante et identification en statistique bayésienne » (with M. Mouchart), *Annales d'Economie et Statistiques*, 1986, 4, 63-93.
- « Some Examples of Bayesian Experiments » (with M. Mouchart), *Statistica*, 1987, 46(4), 439-448.
- « Dynamic Error-in-Variables Models and Limited Information Analysis » (with M. Mouchart and J.-F. Richard), *Annales d'Economie et Statistique*, 1987, 6/7, 291-310.
- « Impact de l'indemnisation sur la durée de l'ancienneté au chômage » (with L.-A. Gerard-Varet and P. Werquin), *Economie et Prévision*, 1989, 87, 93-104.

- « Durées de chômage et transitions sur le marché du travail » (with D. Fougère and P. Werquin), *Sociologie du travail*, 1990, 4, 439-468.
- « Estimation du taux de partage des risques dans les contrats état-industries spatiales » (with N. Naffrichoux), *Revue Economique*, 1992, 5, 851-867.
- « Non Causality and Marginalization of Markov Processes », (with M. Mouchart and J.M. Rolin), *Econometric Theory*, 1993, 9, 239-260.
- « Bayesian Encompassing Test of a Unit Root Hypothesis » (with S. Larribeau and M. Mouchart), *Econometric Theory*, 10(3-4), 1994, 747-763.
- « La modélisation économétrique des transitions individuelles sur le marché du travail », (with D. Fougère, T. Kamionka and M. Mouchart), *Economie et Prévision*, 1994, 5, 181-218.
- « The Diffusion of Telephone in Spain » (with M. Ivaldi and S. Larribeau), *Revista Espanola de Economia*, 1995, 12(1), 3-34.
- « Non Causality in Continuous Time » (with D. Fougère), *Econometrica*, 1996, 64(5), 1195-1212.
- « Encompassing and Specificity » (with J.-F. Richard and D. Hendry), *Econometric Theory*, 1996, 12, 620-656.
- « Sobolev Estimation of Approximate Regressions » (with M. Ivaldi and S. Larribeau), *Econometric Theory*, 1996, 12, 753-772.
- « Game Theory Econometric Models: Application to Procurements in the Space Industry » (with M. A. Hugo and J.F. Richard), *European Economic Review*, 1997, 41(3-5), 951-960.
- « Testing for Embeddability by Stationary Scalar Diffusions » (with E. Renault and N. Touzi), *Econometric Theory*, 1998, 14, 744-769.
- « Estimation of the Sea State Bias in Radar Altimeter Measurements of Sea Level: Results from a Non-Parametric Method » (with P. Gaspar), *Journal of Geophysical Research*, 1998, 103, 15, 803-814.
- « Equilibre approximatif et règle intuitive : une application aux appels d'offres dans l'industrie spatiale » (with O. Armantier and J.F. Richard), *Economie et Prévision*, 1998, 132(1), 179-190.
- « Semi and Non Parametric Bayesian Analysis of Duration Models : a Survey » (with M. Mouchart and J.-M. Rolin), *International Statistical Review*, 1999, 67, 187-210.
- « Pollution Monitoring: Optimal Design of Inspection. An Economic Analysis of the Use of Satellite Information to Deter Oil Pollution » (with C. Foucher), *Journal of Environmental Economics and Management*, 1999, 38, 81-96.
- « Generalisation of the GMM to Continuous Time Models » (with M. Carrasco), *Econometric Theory*, 2000, 16(6), 797-834.

- « Factor ARMA Representation of Markov Process » (with S. Darolles and C. Gouriéroux), *Economics Letters*, 2001, 71(2), 165-171.
- « Entry and Competition in the Postal Market: Foundation for the Construction of Entry Scenarios » (with H. Cremer, A. Grimaud, S. Marcy, B. Roy and J. Toledano), *Journal of Regulatory Economics*, 2001, 19(2), 107-121.
- « Nonparametric Frontier Estimation: A Robust Approach » (with C. Cazals and L. Simar), *Journal of Econometrics*, 2002, 106(1), 1-25.
- « Simulation-Based Method of Moments and Efficiency » (with M. Carrasco), *Journal of Business and Economic Statistics*, 2002, 20(4), 482-492.
- « Some Technical Issues Defining Causality », *Journal of Econometrics*, 2003, 112(1), 127-128.
- « Kernel-Based Nonlinear Canonical Analysis and Time Reversibility », (with S. Darolles and C. Gouriéroux), *Journal of Econometrics*, 2004, 119(2), 323-354.
- « Model of Donors Registries Optimal HLA Composition », (Abstract) (with F. Fève-Chapron, P.A. Gouraud and A. Cambon-Thomsen), *Genes and Immunity*, 2004, 5(1), S25, 98.
- « Simple Structural Econometrics of Price Elasticities » (with C. Cazals, F. Fève and P. Fève), *Economics Letters*, 2004, 86(1), 1-6.
- « Parametric Approximations of Nonparametric Frontiers » (with L. Simar), *Journal of Econometrics*, 2005, 124(1), 91-116.
- « Efficient Estimation of General Dynamic Models with a Continuum of Moment Conditions » (with M. Carrasco, M. Chernov and E. Ghysels), *Journal of Econometrics*, 2007, 140, 529-573.
- « Evaluation Economique de l'Organisation d'un Registre de Donneurs de Cellules Souches Hématopoïétiques » (with F. Fève, A. Cambon-Thomsen, J.F. Eliaou, P.A. Gouraud, C. Raffoux), *Revue d'Epidémiologie et de Santé Publique*, N° 55, 2007, 275-284.
- « Functional Convergence of Quantile-Type Frontiers with Applications to Parametric Approximations » (with A. Daouia and L. Simar), *Journal of Statistical Planning and Inference*, 2008, 138(3), 708-725.
- « Encompassing in Regression Models: Parametric and Non Parametric Procedures" (with C. Bontemps and J.F. Richard), *Oxford Bulletin of Economic and Statistics*, 2008, 70(1), 751-780.
- « Delivery Offices Cost Frontier : A Robust Non Parametric Approach with Exogenous Variables » (with C. Cazals, P. Dudley, S. Patel, F. Rodriguez), *The Review of Networks Economics*, 2008, 7(2), 294-308.
- « Identification of Treatment Effects Using Control Functions in Model with Continuous Endogenous Treatment and Heterogenous Effects » (with J. Heckman, C. Meghir and E. Vytlacil), *Econometrica*, 2008, 76(5), 1191-1206.

- « Approximation of Bayesian Nash Equilibrium », (with O. Armantier and J.F. Richard), *Journal of Applied Econometrics*, 2008, 23(7), 965-981.
- « Une modélisation probabiliste de registres de donneurs de moelle osseuse et des banques de sang de cordon » (with F. Fève), *Revue Economique*, 2010, 61(3), 613-622.
- « The Practice of Non Parametric Estimation by Solving Inverse Problems: The Example of Transformation Models » (with F. Fève), *Econometric Journal*, 2010, 13(3), 1-27.
- « Local Identification in Empirical Games of Incomplete Information » (with E. Sbaï), *Econometric Theory*, 2010, 26(06), 1638-1682.
- « Frontier Estimation and Extreme Values Theory » (with A. Daouia and L. Simar) *Bernoulli*, 2010, 16 (4), 1039-1063.
- « Identification and Estimation by Penalization in Nonparametric Instrumental Regression » (with J. Johannes and S. Van Bellegem), *Econometric Theory*, 2011, 27(3), 472-496.
- « Spectral Method for Deconvolving a Density » (with M. Carrasco), *Econometric Theory*, 2011, 27(3), 546-581.
- « Non Parametric Instrumental Regression » (with S. Darolles, Y. Fan and E. Renault), *Econometrica*, 2011, 79(5), 1541-1565.
- « The Effects of Unobserved Heterogeneity in Stochastic Frontier Estimation: Comparison of Cross Section and Panel with Simulated Data for the Postal Sector » (with C. Cazals, P. Dudley, M. Jones), *Review of Network Economics*, 2011, 10(3), 1-20.
- « Instrumental Regression in Partially Linear Models » (with J. Johannes and S. Van Bellegem), *Econometric Journal*, 2012, 15, 304-324.
- « Nonparametric Estimation of an Instrumental Regression: a Quasi-Bayesian Approach Based on Regularized Posterior » (with A. Simoni), *Journal of Econometrics*, 2012, 170, 458-475.
- « Regularized Posterior in Ill-posed Inverse Problems » (with A. Simoni), *Scandinavian Journal of Statistics*, 2012, 39, 214-235.
- « Regularization of Non Parametric Frontiers » (with A. Daouia and L. Simar), *Journal of Econometric*, 2012, 168, 285-299.
- « Frontier Estimation in Nonparametric Location-Scale Models » (with I. Van Keilegom and L. Simar), *Journal of Econometrics*, 2014, 178, 456-470.
- « Iterative Estimation of Solutions to Noisy Non Linear Operator Equations in Non Parametric Instrumental Regression » (with F. Drunker, T. Hohage, J. Johannes and E. Mammen), *Journal of Econometrics*, 2014, 178, 444-455.

- « Iterative Algorithm for Non Parametric Estimation in Instrumental Variables Quantiles » (with F. Fève), *Economics Letters*, 2014, 123(3), 300-304.
- « Non Parametric Analysis of Panel Data Models with Endogenous Variables » (with F. Fève), *Journal of Econometrics*, 2014, 181(2), 151-164.
- « Frontier Estimation in Nonparametric Location-scale Models » (with L. Simar and I. Van Keilegom), *Journal of Econometrics*, 2014, 178(3), 456-470.
- « On the Asymptotic Efficiency of GMM » (with M. Carrasco), *Econometric Theory*, 2014, 30(2), 372-406.
- “Nonparametric Instrumental Variables Estimation for Efficiency Frontier” (with C. Cazals, F. Fève and L. Simar), *Journal of Econometrics*, 2015, preview.
- « Regularized Estimation of Linear Functional Models » (with S. Van Belleghem). *Journal of Econometrics*, 2015, 186 (2), 465-476.
- « Regularizing Priors for Linear Inverse Problems » (with A. Simoni). *Econometric Theory*, 2016, 31 (1), 71-121.
- « Non Parametric Estimation of Semi Parametric Transformation Models » (with S. Sokullu), *Econometric Theory*, 2017, 33, 839-873.
- « Implementation, Simulation and Bootstrap in Non Parametric Instrumental Variables Estimation » (with S. Centorrino and F. Fève), *Journal of Econometric Methods*, 2017, 63, 1-25.
- « Functional Linear Regression with Functional Response » (with D. Benatia and M. Carrasco), *Journal of Econometrics*, 2017, 201 (2), 269-291.
- « Biases Corrected Confidence Interval in a Class of Linear Inverse Problems » (with J. Horowitz and I. Van Keilegom), *Annals of Economics and Statistics*, 2017, 128, 203-228.
- « Estimation of Conditional Ranks and Test of Exogeneity in Non Parametric Non Separable Models » (with F. Fève and I. Van Keilegom), *Journal of Business and Economic Statistics*, 2018, 36, 334-345
- « Nonparametric Instrumental Derivatives » (with S. Centorrino and J. Racine, *Journal of Nonparametric Statistics*, 2018, Vol. 30, n°2, 368-391
- « Nonparametric Estimation for Regulation Models » (with A. Enache), *Annals of Economics and Statistics*, 2018, 131, 45-58.
- « Robust Frontier Estimation from Noisy Data: a Tikhonov Regularization Approach » (with A. Daouia and L. Simar), *Econometric and Statistics*, 2018, 1-23.
- « Model Risk Management: Limits and Future of Bayesian Approaches » (with C. Gourieroux and A. Monfort), *Annals of Economics and Statistics*, 2019, 136, 1-26.
- « Identification and Estimation in a Third Prices Auctions Models » (with A. Enache), *Econometric Theory*, 2020, 36 (3), 386-409.

- « Estimation of the Boundary of a Variable Observed with A Symmetric Error » (with L. Simar and I. Van Keilegom), *Journal of American Statistical Association*, 2019.
- « Gaussian Process and Bayesian Moment Estimation » (with A. Simoni), *Journal of Business, Economics and Statistics*, 2019, online.
- « Non Parametric Instrumental Estimation of Binary Response Models with Continuous Endogenous Regressors » (with S. Centorrino), *Econometrics and Statistics*, 2020.
- « Non Parametric Instrumental Regression with Fight Censored Duration Outcomes » (with J. Behyun and I. Van Keilegom), *Journal of Business and Economics Statistics*, 2021, online.
- « Robustified Expected Maximum Production Frontiers » (with A. Daouia and L. Simar), *Econometric Theory*, 2021, online

#### **V - Articles published in a book**

- « Quelques problèmes relatifs à l'inférence bayésienne dans les modèles non linéaires », Actes du Colloque d'Econométrie Appliquée, *Cahiers d'Economie Politique*, 6, 1978, 27-32.
- « Approximate Reductions of Bayesian Experiments » in *Specifying Statistical Models*, J.-P. Florens, M. Mouchart, J.-P. Raoult, L. Simar and A.F.M. Smith (eds.), Springer Verlag, New York, 1983, 85-92.
- « Asymptotic Sufficiency and Exact Estimability in Bayesian Experiments » (with J.-M. Rolin), in *Alternative Approches to Time Series Analysis*, J.-P. Florens, M. Mouchart, J.P. Raoult and L. Simar (eds.), Publications des Facultés Universitaires Saint-Louis, Bruxelles, 1983, 121-142.
- « Approximate Sufficiency on the Parameter Space and Model Selection » (with M. Mouchart and S. Scotto), *Actes du 44<sup>e</sup> Congrès mondial de l'Institut International de Statistique*, Madrid, 1983.
- « Model Selection: Some Remarks from a Bayesian Viewpoint » (with M. Mouchart) in *Model Selection*, J.-P. Florens, M. Mouchart, J.-P. Raoult and L. Simar (eds.), Publication des Facultés Universitaires Saint-Louis, Bruxelles, 1985, 27-44.
- « Exact Estimability of Conditional Models », (with M. Mouchart and J.-M. Rolin) in *Asymptotic Theory for Non i.i.d. Models* J.-P. Florens (ed.), Publication des Facultés Universitaires Saint-Louis, Bruxelles, 1986, 121-144.
- « Bayesian Specification Tests », (with M. Mouchart), in *Contributions to Operations Research and Econometrics the XXth Anniversary of CORE*, B. Cornet and H. Tulkens (eds.), MIT Press, 1989, 467-490.
- « Exhaustivité paramétrique et enveloppement de modèles » in *Ménages économiques. Essais en l'honneur d'Edmond Malinvaud.*, *Economica*, Paris 1998. Traduction



publiée in Essays in Honor of Edouard Malinvaud, MIT Press Cambridge, 1990, 115-136.

- « The Duration of Current and Complete Unemployment Spells between 1984 and 1986 in France » (with L.-A. Gerard-Varet and P. Werquin) in *Contribution to Applied Econometrics* J.-P. Florens, M. Ivaldi, F. Laisney and J.-J. Laffont (eds.), Blackwell, Oxford 1990, 302-342.
- « Invariance Arguments in Bayesian Statistics » (with M. Mouchart and J.-M. Rolin) in *Economic Decision Making* J.-J. Gabszewicz, J.-F. Richard and L.-A. Wolsey (eds.), North Holland, 1990, 387-403.
- « Bayesian Analysis of Mixture: Some Results on Exact Estimability and Identification » (with M. Mouchart and J.-M. Rolin) in *Bayesian Statistics IV*, J. Bernardo, J. Burger, D. Lindley and A. Smith (eds.), North Holland, 1992, 127-145.
- « Bayesian Testing and Testing Bayesian », (with M. Mouchart) in *Handbook of Statistics*, 10, G.S. Maddala (eds.), North Holland, 1992, 303-334.
- « Analyse des biographies individuelles : Eléments de modélisation et exemples de résultats », (with T. Kamionka), in *Trajectoires Sociales et Inégalités-Recherches sur les Conditions de Vie*, ERES, Toulouse, 1995, 273-296.
- « Duration Models », (with D. Fougère and M. Mouchart), in *Econometrics of Panel Data*, Kluwer Academic Press (2<sup>ème</sup> édition), The Netherlands, 1995, 491-534.
- « Point Processes », (with D. Fougère), in *The Econometrics of Panel Data* L. Matyas and P. Sevestre (eds.), Kluwer Academic Press (2<sup>ème</sup> édition), 1995, 537-572.
- « Encompassing in Regression Models: Parametric and Non Parametric Procedures » (with C. Bontemps and J.F. Richard), in *Progressive Modelling: Reading on Encompassing*, G. Mizon (ed.), 1996, Oxford University Press.
- « Scales Economies and Natural Monopoly in the Postal Delivery : Comparison between Parametric and non Parametric Specifications » (with C. Cazals, M. De Rycke and S. Rouzaud), in *Managing Change in the Postal and the Delivery Industries*, M.A. Crew et P.R. Kleindorfer (eds.), Kluwer Academic Publishers, Dordrecht, 1997, 65-82.
- « The Determinants of the Short-Run Unit Cost » (with J.P. Azam, J.-M. Marchat, C. Maurel-Telmon, C. Richaud and C. Ris), in *Research Report on 1996 Côte d'Ivoire Survey*, J.-P. Azam and M. Afifi (eds.), Regional Program for Enterprise Development, World Bank, Washington D.C., 1998.
- « Mesures d'efficacité et évaluation de regroupement de bureaux distributeurs: une approche non paramétrique » (with C. Cazals and M. De Rycke), in *La méthode DEA. Analyse des performances* P.-Y Badillo and J.-C. Paradi (eds.), 1999, Hermes Science Publications, Paris.
- « An Analysis of Some Specific Cost Drivers in the Delivery Activity » (with C. Cazals and B. Roy) in *Future Direction in Postal Reform*, M. A. Crew and P. R. Kleindorfer (eds.) Kluwer Academic Publishers, Boston, 2001, 197-212.

- « Mail Use by Firms » (with M. De Rycke and S. Marcy) in *Future Direction in Postal Reform*, M. A. Crew and P. R. Kleindorfer (eds.) Kluwer Academic Publishers, Boston, 2001, 213-232.
- « Uniform Pricing and Postal Market Liberalization » (with P. De Donder, H. Cremer, A. Grimaud and F. Rodriguez) in *Future Direction in Postal Reform*, M. A. Crew and P. R. Kleindorfer (eds.) Kluwer Academic Publishers, Boston, 2001, 141-163.
- « Econométrie » in *Encyclopedia Universalis*, France, 2001.
- « La spécification de la distribution a priori »  
 « Propriétés asymptotiques des estimations bayésiennes »  
 « Inférence bayésienne non paramétrique et bootstrap »  
 « Modèles de durée »  
 in *Méthodes bayésiennes en statistique* J.J. Dreesbeke, J. Fine and G. Saporta (eds.), Société de Statistique de France, 2001, Technip, Paris.
- « Econometrics of Mail Demand: A Comparison between Cross-Section and Dynamic Data » (with C. Cazals) in *Postal and Delivery Services: Pricing, Productivity, Regulation and Strategy*, M. A. Crew and P. R. Kleindorfer (eds.) Kluwer, Boston, 2002, 119-140.
- « An Econometrics Study of Cost Elasticity in the Activities of Post Offices » (avec C. Cazals, P. Duchemin, B. Roy and O. Vialaneix) in *Postal and Delivery Services: Pricing, Productivity, Regulation and Strategy*, M. A. Crew and P. R. Kleindorfer (eds.) Kluwer, Boston, 2002, 161-170.
- « Mail Demand in the Long and Short Term » (avec S. Marcy et J. Toledano) in *Postal and Delivery Services: Pricing, Productivity, Regulation and Strategy*, M. A. Crew and P. R. Kleindorfer (eds.) Kluwer, Boston, 2002, 171-190.
- « Inverse Problems and Structural Econometrics: The Example of Instrumental Variables » dans *Advances Economics and Econometrics, Theory and Applications*, Eighth World Congress of Econometric Society, Seattle, 2000, Volume 2, M. Dewatripont, L. P. Hansen and S. Turnosky (eds.), Cambridge University Press, Cambridge, UK, 2003, 284-311.
- « Delivery Costs II – Back to parametric models » (with C. Cazals, F. Feve, and B. Roy) in *Regulatory and Economic Challenge in the Postal and the Delivery Sector*, M. A. Crew and P. R. Kleindorfer (eds.) Kluwer, Boston, 2004, 189-202.
- « Delivery Costs for Postal Services in the UK: Some Results on Scale Economics with Panel Data » (with C. Cazals and S. Soteri) in *Regulatory and Economic Challenge in the Postal and the Delivery Sector*, M. A. Crew and P. R. Kleindorfer (eds.) Kluwer, Boston, 2004, 203-212.
- « Microeconomic Demand Modelling for Price Elasticities » (with F. Fève and S. Richard), in *Liberalization of the Postal and Delivery Sector*, M. A. Crew and P. R. Kleindorfer (eds.) Edouard Elgar, Northampton, USA, 2006, 357-368.
- « Linear Inverse Problems in Structural Econometrics. Estimation based on Spectral Decomposition and Regularization » (with M. Carrasco and E. Renault),

*Handbook of Econometrics*, J. Heckman and E. Leamer, 6B, chapter 77, 2007, 5633-5751.

- « Duration Models and Point Processes » (with D. Fougère and M. Mouchart), in *The Econometrics of Panel Data* L. Matyas et P. Sevestre (eds.) (3<sup>me</sup> édition), Springer, 2008, 547-601.
- « Internet advertising and direct mail: trends and analysis for the UK », (with F. Fève, F. Rodriguez and S. Soteri), in *Progress in the Competitive Agenda in the Postal and Delivery Sector*, M. A. Crew and P. R. Kleindorfer (eds.), Edward Elgar, Northampton, USA, 2008, 209-222.
- « Some Dynamic Models for Mail Demand: the French Case » (with F. Boldron, C. Cazals and S. Lécou) in *Heightening Competition in the Postal and Delivery Sector*, M. A. Crew and P. R. Kleindorfer (eds.), Edward Elgar, Northampton, USA, 2010, 99-115.
- « Forecasting Mail Volumes in an Evolving Market Environment », (with F. Fève, F. Rodriguez and S. Soteri), in *Heightening Competition in the Postal and Delivery Sector*, M. A. Crew and P. R. Kleindorfer (eds.), Edward Elgar, Northampton, USA, 2010, 116-134.
- « UK Letter Mail Demand: A Content Based Time Series Analysis Using Overlapping Market Survey Statistical Techniques » (with C. Cazals, L. Veruete-McKay, F. Rodriguez and S. Soteri) in *Reinventing the Postal Sector in an Electronic Age*, M. A. Crew and P. R. Kleindorfer (eds.), Edward Elgar, Northampton, USA, 2011, 91-108.
- « Econometric Models and the Evolution of Post-Offices Network » (with F. Boldron, F. Fève, C. Panet-Amaro and C. Valognes) in *Reinventing the Postal Sector in an Electronic Age*, M. A. Crew and P. R. Kleindorfer (eds.), Edward Elgar, Northampton, USA, 2011, 163-172.
- « Non Parametric Models with Instrumental Variables » in *Inverse Problems and High Dimensional Estimation*, P. Alquier, E. Gautier and G. Stoltz (eds.), Springer Verlag, Berlin, 2011, 99-120.
- « Nonparametric Frontier Estimation from Noisy Data » (with M. Schwarz and S. Van Belleghem) in *Exploring Research Frontiers in Contemporary Statistics and Econometrics*, I. Van Keilegom and P. Wilson (eds.) Springer. Heidelberg, 2011, 45-64.
- « Uncertainty and Projections of the Demand for Mail » (with F. Fève, L. Veruete-McKay, S. Soteri and F. Rodriguez) in *Multi-Modal Competition and the Future of Mail*, M. A. Crew and P. R. Kleindorfer (eds.), Edward Elgar, Northampton, USA, 2012, 77-93.
- « A Panel Data Analysis of Inefficiency and Heterogeneity in the Postal Sector » (with C. Cazals, P. Dudley and M. Jones) in *Multi-Modal Competition and the Future of Mail*, M. A. Crew and P. R. Kleindorfer (eds.), Edward Elgar, Northampton, USA, 2012, 109-123.

« Asymptotic Normal Inference in Linear Inverse Problems » (with M. Carrasco and E. Renault), in *Handbook of Non Parametric Statistics*, J. Racine, L. Su and A. Ullah (eds.), Oxford, 2014, 65-96.

## **VI - Articles submitted for publication**

« Are Observable Separables (with A. Babii), RR, *Journal of Business and Economic Statistics*, 2020.

« Is Completed Necessary? Penalized Estimation in Non Identified Linear Models » (with A. Babii), RR, *Econometric Theory*.

« Non Parametric Estimation of Accelerated Failure Time Models with Unobservable Confounders and Random Censoring » (with S. Centorrino), *Journal of Statistics*, RR Electronic.

« Non Parametric Instrumental Approach to Endogeneity in Competing Risk Models (with J. Beyhum and I. Van Keilegom)

« Optional Weighting for Linear Inverse Problems » (with S. Sokullu).

« Bayesian Identification and Partial Identification » (with A. Simoni).

« Non Parametric Instrumental Regressions with (potentially discrete) Instruments Independents of the Error Term » (with S. Centorrino and F. Fève).

« Quantile Estimation for Hazard Rate Models » (with A. Enache).

## **VII – Recent Working papers**

« Comparison of Different Non Parametric Estimations for the First Price Private Values Auction Models » (with A. Enache and E. Sbaï).

« Non Parametric Instrumental Variables Estimation of Binary Response Models » (with S. Centorrino).

## **VIII – Work in progress**

« Econometrics of Non Linear Pricing » (with F. Fève and S. Pollinger).

« Instrumental Variables With Sparse Inverse Covariance Matrix » (with D. Benatia and M. Carrasco).

« Functional Linear Models with Long Memory Data » (with N. Salish).

« Continuous Time Non Parametric MIDAS Regression » (with A. Babii and E. Ghysels).

« Convolution on Networks » (with A. Babil).

## **IX – Working papers**

« Bayes, Bootstrap, Moments » (with J.M. Rolin).

« Identification and Estimation of a Class Game Theory Models » (with C. Protopopescu and J.-F. Richard).

« Simulation of Posterior Distribution in Non Parametric Censored Analysis » (with J.-M. Rolin).

« Bayesian Encompassing Specification Tests of a Parametric Model against a Non Parametric Alternative » (with J.-F. Richard and J.-M. Rolin).

« Efficiency of Bone Marrow Donors' Registries: Some Orders of Magnitude » (with J.-P. Florens), *GREMAQ working paper*, 2003.

« Attribute Choices and Structural Econometrics of Price Elasticity of Demand », IDEI Working Paper, (with F. Fève and P. Fève), *IDEI/GREMAQ working paper*, 2003.

« A Moment Estimation of the Haplotypes Distribution using Genotypes Data » (with J.-P. Florens), *GREMAQ working paper* 2003.

« Decisional aspects of the MADDO project. New results coming from real data », (with F. Fève), *GREMAQ working paper*, 2004.

« Matching Models and Optional Registry for Voluntary Organ Donation Registries » (with F. Fève), *TSE working paper*, 2006.

« Non Parametric Analysis of Hedge Funds Lifetimes » (with S. Darolles and G. Simon).

« Endogeneity and Instrumental Variables in Dynamic Models » (with G. Simon).

« A Quantile Analysis of the Cost Function of the French Delivery Offices » (with F. Fève and A. Roset), *IDEI/TSE working paper*, 2014.

## **X – List of Ph.D students**

1. Michel LUBRANO, 1978 \*
2. Anne FEISSOLE-PEGUIN, 1980 \*
3. Miloud ELHAFIDI, 1982 \*
4. Bernard GRYSHOWSKY, 1983 \*
5. Mohamed KCHIRID, 1983 \*
6. Hew Wah LAI TONG, 1984 \*
7. Touria BELLOUSSINE, 1984 \*
8. Simplicio DO ANGO, 1984 \*
9. Jamal SKALLI, 1985
10. Solange SCOTTO-VIAL, 1985
11. Velayoudom MARIMOUTOU, 1986 \*
12. Samir HALOUI, 1988
13. Patrick WERQUIN, 1988
14. Miloud ELHAFIDI, 1988 \*
15. Michèle RUGGIERO, 1989
16. Alban THOMAS, 1990 \*
17. Christine MAUREL-TELMON, 1990 \*
18. Abdel MELIANI, 1991
19. Isabelle PERRIGNE, 1991 \*
20. Rachid BOUMAHDJ, 1991 \*
21. Liliane BONNAL, 1992 \*
22. Catherine CAZALS, 1992 \*
23. Thierry KAMIONKA, 1992 \*
24. Sophie LARRIBEAU, 1993 \*
25. Jamal BOUAYOURD, 1993 \*
26. Anne CARRERE, 1993
27. Nathalie NAFFICHOUX, 1993
28. Nathalie PEYRE, 1993
29. Frantz DISSLER, 1994
30. Christophe BONTEMPS, 1995 \*
31. Nathalie LENOIR, 1995 \*
32. Eric CAHUZAC, 1995 \*
33. Marine CARRASCO, 1995 \*
34. Marie-Anne HUGO, 1996
35. Agnès GRAMAIN, 1998 \*
36. Costin PROTOPOESCU, 1998 \*
37. Séverine OULIEU-ROUZAUD, 1999
38. Serge DAROLLES, 1999 \*
39. Caroline FOUCHER, 1999
40. Anne VANHEMS, 2001 \*
41. Caroline TRAUTMANN, 2002
42. Laetitia MALAVOLTI, 2003
43. Erwann SBAI, 2003 \*
44. Pascale DUCHEMIN, 2004

45. Pierre-Antoine GOURAUD, 2005 \*
46. Frédérique FEVE, 2006 \*
47. Anna SIMONI, 2008 \*
48. Senay SOKULLU, 2010 \*
49. Guillaume SIMON, 2011
50. Paul ROCHET, 2012 \*
51. Samuele CENTORRINO, 2013 \*
52. Andreea ENACHE, 2015 \*
53. Andrii BABII, 2017\*

**XI – List of « Habilitation à Diriger des Recherches » (HDR)**

1. Velayoudoum MARIMOUTOU, 1992 \*
2. Rachid BOUMAHDI, 1993 \*
3. Catherine CAZALS, 1993 \*
4. Jamal BOUYAOUR, 1995 \*
5. Anne PEGUIN, 1996 \*
6. Pascal LAVERGNE, 1999 \*
7. Thierry KAMIONKA, 2003 \*
8. Xavier JOUTARD, 2004 \*
9. Sébastien VAN BELLEGEM, 2007 \*
10. Agnès GRAMAIN, 2009 \*
11. Anna SIMONI, 2017\*
12. Abdelaati Daouia, 2019\*

*People whose name is followed by a star has an academic or scientific position.*