GOURIEROUX, Christian

OFFICE

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RESEARCH FIELDS : Econometrics, Finance, Insurance.

CITIZENSHIP : Canadian permanent resident, French citizen

PERSONAL ADDRESS : 2, Flaming Roseway, Toronto, M2N5W8, ON, Canada

AFFILIATION : Professor, University of Toronto and CREST, Paris [Center for Research in Economics and Statistics].

GRADUATE-EDUCATION: ENSAE [National School in Economics and Statistics]: 1969 – 1972
University Paris VI (P.M. Curie): 1969 - 1971

DEGREES : DEA 1971 (Paris VI)
Diploma in Engineering : ENSAE (1972).
Aggregation (1974, in Mathematics, rank 11).

THESE D'ETAT : (The thesis to become full professor in France)

1982 Modèles à variables dépendantes limitées, Rouen University (Supervisor J.P. RAOULT).

POSITIONS :

1972-1974	:	Assistant Professor in Probability (ENSAE).
1974-1976	:	Professor of Mathematics (Ecole des Travaux Publics (Abidjan)).
1976-1979	:	Permanent Professor at ENSAE.
1979-1985	:	Associate Professor in Mathematics (Paris IX University).
1985-1988	:	Full Professor in Mathematics (Lille I University).
1988-1993	:	Director of the CREST (Center for Research in Economics and Statistics).
1994-2017	:	Director of the Finance-Insurance Laboratory, CREST.
2017-present	:	Professor Emeritus PSL (University Paris-Dauphine).
2001-present	:	Full Professor in Economics (University of Toronto).
2018-present	:	Toulouse School of Economics.

TEACHING :

The following topics were taught at graduate and postgraduate levels : Linear Programming (E.S.A.), Linear Algebra (E.T.P. ; E.S.A.), Probabilities (ENSAE), Statistics (ENSAE), Econometrics (PARIS IX ; Paris XII), Measure Theory (Lille 1), Survey Sampling (ENSAE), Box and Jenkins Methods (ENSAE ; Paris I), Multivariate Time Series (Lille I, ENSAE), Consumption Econometrics (PARIS IX), Limited Dependent Variable Models (ENSAE ; Paris I), Duration Models (Lille I ; Univ. Penn.), Disequilibrium Econometrics (Paris I). Nonlinear Time Series (Univ. Penn.), ARCH Models and Financial Applications (ENSAE), Endogenous Based Samples (Univ. Penn), Econometrics of Prepayment (Univ. Penn), Dynamic Factor Models (Paris VI-VII), Securitization (ENSAE), Statistics for Insurance (ENSAE), Indirect Inference (Paris VI-VII, CORE, Univ. Penn.), Spatial Processes (ENSAE), Financial Econometrics, (ENSAE, INSEAD, Geneva Univ., Zurich Univ, Toronto Univ.), High Frequency Data (Paris VII), Microeconometrics (INSEAD), Term Structure of Interest Rates (ENSAE, Univ. of Montreal, Univ Paris VII), Value-at-Risk (Univ. of Montreal, Paris VII), Management of Multiple Risks and Copulas (Univ. of Montreal and ENSAE), Credit Risk (ENSAE, Toronto Univ, Geneve, Zurich, Paris 7), Affine Models with Financial Applications (Singapore Univ.), Wishart Processes (St Gallen Univ.), Factor Models (St Gallen Univ., Toronto Univ.), Econometrics of Hedge Funds (ENSAE), Granularity Theory (Toronto Univ., ENSAE), Systemic Risk (Toronto Univ.), Contagion Modelling (ENSAE), Financial Econometrics (Toronto Univ.), Instrumental Models with Applications to Finance and Big Data (Toronto Univ., ENSAE), Noncausal Process and Speculative Bubbles (SOFIE Summer School, Brussels, ENSAE, Toronto Univ.), Factor Models (Toronto Univ.).

SUPERVISION OF Ph.D. THESES :

I. NADER	(1982)	Estimation of Tobit Model (Paris IX) (Vice-Director, Central Bank of Libano)
A.SZAFARZ	(1984)	Solutions of Rational Expectation Models (Brussels University), (Currently Full Professor at Université Libre de Bruxelles)
L. BROZE	(1985)	Reduction, Identification and Estimation of Rational Expectations Models (Brussels University), (Currently Full Professor at Lille III University) ;
J. PRADEL	(1985)	Rational Expectations : Direct Tests, Bounded Memory, Learning (Paris IX), (Currently Full Professor at Paris I University emeritus)
E. GONCALVES	(1988)	Fractional Processes (Lille I), (Currently Full Professor at Coïmbra University)
J.M. ZAKOIAN	(1990)	Threshold AR Models (Paris IX), (Currently Full Professor at Lille III University).
J. ACCARDO	(1991)	Eigenvalues of the Covariance Operator of a Stationary Process (Lille I), (Currently Administrator at INSEE) ;
M. VISSER	(1992)	Duration Models and Application to Unemployment (Paris I), (Currently Research Director INRA)
Y.S. YUM	(1993)	Causality Measures (Paris I), (Vice-President SK Research Institute, Seoul)

F. JOUNEAU	(1994)	Generalized Theory for Portfolio Management (Currently Full Professor at Lyon University)
R. TUNCER	(1995)	Multivariate ARCH Models (Paris IX) (Currently Associate Professor Istanbul)
TENREIRO DA CRUZ C	(1995)	Nonparametric Estimation of Volatility (Currently Full Professor at Coïmbra University)
CLEMENT E.	(1995)	Simulated Estimation Methods (Paris IX) (Currently Associate Professor at Marne la Vallée University)
SCAILLET O.	(1996)	Term Structure of Interest Rate (Paris IX) (Currently Full Professor at Geneva University).
REN R.	(2000)	Utilisation d'information auxiliaire en theorie des sondages (Paris IX) (Currently sampling statistician, Macro International Inc., Washington)
ROBERT C.	(2002)	"Analyse des risques extrêmes », Paris VII, (Currently Full Professor at Lyon 1 University)
GAGLIARDINI P	(2003)	« Functional Dependence », Lugano Univ, (Currently Full Professor, Lugano Univ. Switzerland)
VALERY P.	(2005)	"Jacobi processes", Montreal Univ. (Currently Associate Professor, HEC Montréal).
SUFANA, R.	(2006)	"Multivariate Risk", Univ. of Toronto, (Currently Associate Professor York University, Toronto)
LIU W.	(2007)	"Risk Measures, Univ. of Toronto, (Currently, AVP at Bank of America, New-York)
PENG. X.	(2008)	"Nontradable Market Index and its Derivatives, Univ. of Toronto (Currently Assistant Professor ESSEC Business School, Singapore)
DUBECQ, S.	(2013)	"Term Structure Models", Paris Dauphine, (Currently Principal Supervisor at the European Central Bank)
KARAPANA-GIOTIDIS, P.	(2014)	"Three Essais in Dynamic Models", University of Toronto (Currently Canadian Pension Plan Investment Board)
HEAM, J.C.	(2015)	"Regulation and Systemic Risk", University Paris-Dauphine (Currently Administrator at INSEE)
LU, Y.	(2015)	"Bivariate Survival Models with Application to Longevity and Long Term Care", University Paris-Dauphine, PSL (Currently Assistant Professor University Paris-North)

VISITING PROFESSOR DURING THE LAST 15 YEARS :

February	(1999) :	Montreal University (2 weeks)
July	(1999) :	Australian National University, Canberra (1 week)
November	(1999) :	Yale University, New Haven, (1 week)
Jan – Feb	(2000) :	Montreal University (6 weeks)
November	(2000):	Montreal University (3 weeks)
March	(2001):	University of Pennsylvania (1 week)
March	(2001):	Montreal University (2 weeks)
May	(2004)	University of Singapore (2 weeks)
Juin	(2004)	University of Konstanz (1 week)
May	(2005)	Hong-Kong University (1 week)
June	(2006)	University of Singapore (2 weeks)
April	(2008)	University St. Gallen (2 weeks)
March-April	(2009)	University of Geneva (2 weeks)
March-April	(2010)	University of Geneva (3 weeks)
June	(2010)	University of Singapore (1 week)
June	(2011)	University of Singapore (1 week)

ORGANISATION OF MEETINGS

° Member of the Scientific Committee for the Econometric Society European Meeting (ESEM) 1982 - 1983 - 1984 - 1985 - 1986 - 1990 - 1994.
° Chairman, ESEM 1988 (Bologna)
° Member of the Scientific Committee for the Meeting of the French Statistical Association (ASU) Paris (1982), Lille (1986), Brussels (1992).
° Member of the Scientific Committee for European Finance Association Meeting, 2002-2004
° Member of the Scientific Committee for AFFI meeting, 1998-1999-2001-2003.
° Chairman of the ASU Meeting in Strasbourg (1991).
° Organizer or coorganizer of :

« Dynamic Macroeconomic Modelling » (1986),
« First Meeting for Young Econometricians » (May 1989),
« Heterogeneity in Econometrics » (June 1989),
« ARCH Models and Application to Finance » (June 1990),
« EC² », Paris (1992),
« Financial Modelling and Econometric Analysis », Paris (1994).
« Microstructure and High Frequency Data », Paris, (1998).
« Paris-Berlin Seminar of Statistics », Garchy, (2000).
« Journées d'Assurance », Paris (2001).
« Credit Risk », Venice, (2004).
« Microstructure on Financial and Money Markets", Paris (2006).
« Prospective Mortality Tables, Lonvevity and Mortality Linked Securities", Paris (2008)
« 1st Financial Risk International Forum : Structured Products », March, Paris (2008).
« Econometrics of Hedge Funds », January, Paris (2009).
« 2nd Financial Risk International Forum : Crisis and Risk Management », March, Paris (2009).
«2nd, Annual Conference on Hedge Funds», January, Paris (2010).

« Large Portfolio, Concentration and Granularity», March, Paris (2010).
« 3rd Financial Risk Forum : Risk Dependencies", March, Paris (2010).
«Longevity and Pension Funds», February, Paris (2011).
«3rd Annual Conference on Hedge Funds», January, Paris (2011).
«4th Financial Risk Forum "Long Term Risks», March, Paris (2011).
«4th Conference on Hedge Funds», January, Paris (2012).
«5th Risk Forum on Systemic Risks», March, Paris (2012).
«1st QMI Research Conference», November, New-York (2012).
«New Tools for Financial Regulation», November, Paris (2012).
«5st Conference on Hedge Funds», January, Paris (2013).
«6th Risk Forum on Liquidity Risks», March, Paris (2013).
«6th Conference on Hedge Funds», January, Paris (2014).
«7th Risk forum on Big Data in Finance and Insurance», March, Paris (2014).
«Regulation and Systemic Risks», SOFIE Meeting, 3-4 July, Paris (2014).
«7th Conference on Hedge Funds", January, Paris (2015).
«8th Risk Forum on Scenarios and Stress Tests", March, Paris(2015).
«8th Conference on Hedge Funds, January, Paris (2016).
«9th Risk Forum, March, Paris (2016).
«New Challenges for New Data", November, Fields Institute,Toronto (2016).
«10th Risk Forum, March, Paris (2017).
«11th Risk Forum, March, Paris (2018).
«11th Annual Conference of the Society for Financial Econometrics", Lugano, June, 2018.

MEMBERSHIP IN RESEARCH CENTERS :

° CEPREMAP, up to 2010.
° CREST Paris.
° CIRANO (Montreal)
° Toulouse School of Economics

ADMINISTRATIVE DUTIES :

°Director of the Laboratory of Probability and Statistics, Lille 1 University (1986-1988).
°Member of the Superior Council of Universities (Mathematics (1987-1991), (1995-1999)).
°Member of the Council of the French Mathematical Society (1986-1989).
°Treasurer of the French Mathematical Society (1987-1988).
°Member of the Council of the CIRM (Centre International de Rencontres Mathématiques) (1987-1989).
°Director of the CREST (1988-1992).
°Director of the Ph.D. program (Mathematics Applied to Economics) (1989-1995), Paris Dauphine University.
° Member of the Council of the French Finance Association (1996-2003).
°Member of the Scientific Committee : « Risques et Complexité des Systèmes Financiers », CNRS (1997-2002).
°President of the Scientific Committee for French Housing Price Indexes (1999-2006)
°Vice-President of the French Finance Association (AFFI) (2001-2003)

°Scientific Committee of NCCR-Finrisk (2002-2012), Switzerland.
°Scientific Committee of e-finance program, Canada (2002-)
°Member of the Scientific Committee of the AMF (French Market Authority) (2003-2013)
°Director of the Finance-Insurance Laboratory (CREST) (1993-2017).
°Member of the National Bond Committee (1995-2017).
°Member of the Scientific Committee for the Euronext Market Indices (1995-2011).
°President of the Scientific Committee of the Louis Bachelier Institute (2011-2015), Then vice-president (2015-present).
°Member of the Scientific Committee of the Autorite de Controle Prudentiel et de Résolution (2011-2015).
°President of the Scientific Committee QuantValley (2010-).

REFEREEING FOR THE FOLLOWING JOURNALS :

Econometrica, Econometric Theory, Journal of Econometrics, Review of Economic Studies, International Economic Review, European Economic Review, Computational Statistics Quarterly, Research in Marketing, Annales d'Economie et de Statistique, Statistique et Analyse des Données, Revue de Statistique Appliquée, Revue Economique, The Scandinavian Journal of Economics, Journal of Applied Econometrics, Annales de l'Institut Henri Poincaré, Mathematical Finance, Journal of Banking and Finance, Review of Financial Studies. Annals of Statistics, Finance, Journal of Financial Econometrics, Revue Finance, Journal of American Statistical Association, Annals of Mathematical Statistics, Insurance : Mathematics and Economics.

HONORS :

° Elected Member of the International Statistical Institute.
° Elected Fellow of the Econometric Society.
° Elected Fellow of the Louis Bachelier Institute.
° Nominated Fellow of the Institute for Nonlinear Dynamical Inference (Moscow).
° Elected Member of the Fields Institute (Toronto).
° Associate Editor at different periods of : Annales de l'INSEE, Statistique et Analyse des Données, Cahiers du CERO, Econometrica, Econometric Theory, Review of Economic Studies, Journal of Applied Econometrics, Finance, Revue Finance, Journal of Financial Econometrics.
° Correspondant for the Database, Economics Section of Cambridge University Press.
° Co-director of the collection "Textbooks in Econometrics", Cambridge University Press (1993-present).
° Chairman for the Committee of the Frish Medal (1993).
° Chevalier of the Order of Palmes Académiques (1995).
° Honoris Causa Degree : Mons University (Belgium) (2000).
° Honoris Causa Degree : Neuchâtel University (Switzerland) (2005).
° Honoris Causa Degree : University of Montréal (Canada) (2015).

AWARDS

° Gold Medal of the French Statistical Society (1988).

- Koopman's Prize in Econometric Theory (1990).
- "Grand conférencier" from Montreal University (1994).
- French Market Award for the paper « Intraday Market Activity », (1996).
- Econometric Theory Award (1997).
- Bi-Annual Award of the Journal of Empirical Finance for « Sensitivity Analysis of Value-at-Risk », (2000).
- Silver Medal CNRS in Economics (2001).
- Laplace Prize in Statistics (2013).

RESEARCH FUNDING

- NSERC Research Grant (94000$), co-investigator (2002-2007).
- Axa Research Fund Project : "Large Risks in Insurance", 100 000 $ per year from 2006 to 2011.
- Research Initiative Autorité du Controle Prudentiel "Regulation and Systemic Risk", 100 000 € per year from 2012 to 2018.
- Research Initiative LCL : "New Challenges for New Data", 100 000€ per year on 5 years from 2014-2018.
- Global Risk Institute, 50 000 € per year from 2012 to 2015.

KEYNOTE SPEAKER (since mid 2009)

- Conference on Liquidity, Credit Risk and Extreme Events, Chicago, October 30, 2009.
- JFEC Lecture, 3d Annual Conference Society for Financial Econometrics, Melbourne, June, 16-18, 2010.
- 6th World Congress of the Bachelier Finance Society, Toronto, June, 2010.
- Credit risk, Systemic Risk and Large Portfolios, Venice, September 30, 2010.
- Triangle Econometrics Conference, Research Triangle Park, NC, December 3, 2010.
- SMU-ESSEC Symposium on Empirical Finance and Financial Econometrics, Singapore, June 8-9, 2011.
- Conference of the Thai Econometric Society, Chieng-Mai, January, 12-13, 2012.
- Mathematical Finance Days, Montréal, May, 3-4, 2012.
- Innis Lecture, Canadian Economics Association, Calgary, June, 8, 2012.
- Conference of the Thai Econometric Society, Chieng-Mai, January, 2013.
- SOFIE Conference on Large Scale Models, Lugano, September, 2013.
- The EMM and Indirect Inference Jubilee, Konstanz, May, 2014.
- French Econometric Conference, December, 2014.
- Conference of the Thai Econometric Society, January, 2015.
- Workshop on High Dimensional Time Series, Vienna, June, 2017.
- EC2, Amsterdam, December, 2017.

OUTSIDE COMPENSATED ACTIVITIES

The scientific consulting was mainly for credit scoring and advanced implementation of Basel and ISRF regulation.

- Scientific Advisor Bnp Paribas Group (1981-2011).
- Canadian Imperial Bank of Commerce (CIBC) (2006).
- DEXIA Bank (2008-2010).
- Credit Agricole Group (2016-).

PUBLICATIONS

BOOKS

1) 1981 *Théorie des sondages*, 270 p., Economica.
2) 1983 (with MONFORT) : *Analyse des séries temporelles*, Economica, 400 p..
3) 1984 *Econométrie des modèles qualitatifs*, 300 p., Economica, Paris.
4) 1989 (with MONFORT) : *Statistique des modèles économétriques*, Economica, 1000 p.. 1995 2nd edition.
5) 1990 *Econométrie des Modèles Qualitatifs*, 2nd edition, Economica, 500 p..
6) 1990 (with MONFORT) : *Séries Temporelles et Modèles Dynamiques*, Economica, 600 p.. 1995 3rd edition.
7) 1990 (with BROZE, SZAFARZ) : *Reduced Forms of Rational Expectations Models*, Harwood Academic Publishers.
8) 1993 *Modèles ARCH : applications financières et monétaires*, Economica.
9) 1995 (with MONFORT) : *Statistics and Econometric Models*, Cambridge University Press, 2 volumes, 504 p. and 526 p..
10) 1995 (with FRACHOT) : *Titrisation et remboursements anticipés*, Economica.
11) 1996 (with MONFORT) : *Simulation Based Econometric Methods*, Louvain, CORE Lectures Series ; Oxford Univ. Press, 174 p..
12) 1996 (with MONFORT) : *Time Series and Dynamic Models*, Cambridge Univ. Press, 668 p.
13) 1997 *ARCH Models and Financial Applications*, Springer-Verlag, 300 p.
14) 1997 (with SCAILLET and SZAFARZ) : *Econométrie de la Finance : Analyses Historiques* », Economica, 347 p.
15) 1999 *Statistique de l'assurance*, Economica, 300 p.
16) 2000 *Econometrics of Qualitative Dependent Variables*, 300p, Cambridge Univ. Press.
17) 2001 (with JASIAK) : *Financial Econometrics* , Princeton Univ. Press.
18) 2006 (with JASIAK) : "*Microeconometrics for Credit, Insurance and Marketing",* Princeton Univ. Press.
19) 2007 (with TIOMO) : *Risque de Crédit : une approche avancée*", Economica.
20) 2009 (with JEANBLANC) : *Financial Risks : New Developments in Structured Products and Credit Derivatives*, Economica.
21) 2014 (with GAGLIARDINI) : "Granularity Theory with Applications to Finance and Insurance", in Modern Themes in Econometrics,Cambridge Univ.Press.
22) 2015 (with DAROLLES) : *Contagion Phenomena with Applications in Finance*, Elsevier, 166p.

PUBLISHED PAPERS :

1) 1978 (with ROY) : Enquête en deux vagues : renouvellement de l'échantillon, *Annales de l'INSEE*, 29, 115-135.

2) 1979 (with MONFORT) : On the Characterization of a Joint Probability Distribution, *Journal of Econometrics*, 9, 115-118.

3) 1980 Note sur la notion d'entourage moyen, *Annales de l'INSEE*, 37, 111-123.

4) 1980 (with BEGUIN, MONFORT) : Identification of a Mixed ARMA Process: The Corner Method, in *Time Series*, Ed. Anderson, North Holland, 423-436.

5 1980 (with MONFORT) : Sufficient Linear Structures, *Econometrica*, 48, 1083-1097.

6) 1980 (with LAFFONT, MONFORT) : Test of the Equilibrium vs Disequilibrium Hypothesis: A Comment, *International Economic Review*, 21, 245-247.

7) 1980 (with LAFFONT, MONFORT) : Disequilibrium Econometrics In Simultaneous Equations Systems, *Econometrica*, 48, 75-96.

8) 1980 (with LAFFONT, MONFORT) : Coherency Conditions in Simultaneous Linear Equation Models with Endogenous Switching Regimes, *Econometrica*, 48, 675-695.

9) 1981 (with LE GALLO) : Construction de moyennes mobiles par minimisation sous contraintes d'une forme quadratique des coefficients, *Annales de l'INSEE*, 42, 93-109.

10) 1981 (with BEGUIN, MONFORT) : The Applicability of the Corner Method: A Reply, *Journal of Operational Research*, 32, 1042-1046.

11) 1981 (with MONFORT) : Asymptotic Properties of the Maximum Likelihood Estimator in Dichotomous Logit Models, *Journal of Econometrics*, 17, 83-97.

12) 1981 (with MONFORT) : On the Problem of Missing Data, *Review of Economic Studies*, 68, 579-586.

13) 1981 (with LAFFONT, MONFORT) : Modèles linéaires avec anticipations rationnelles : solutions et critères de sélection, *Cahiers du CNRS*, 23, 15-46.

14) 1982 (with HOLLY, MONFORT) : Likelihood Ratio Test, Wald Test and Kuhn-Tucker Test in Linear Models with Inequality Constraints on The Regression Parameters, *Econometrica*, 50,63-79.

15) 1982 (with LAFFONT, MONFORT) : Rational Expectations in Dynamic Linear Models : Analysis of the Solutions, *Econometrica*, 50, 409-425.

16) 1982 (with MONFORT, TROGNON) : Estimation and Test in Probit Models with Serial Correlation, in *Alternative Approaches to Time Series Analysis*, 3rd Meeting of Statisticians, Brussels, 169-209.

17) 1983 (with MONFORT, TROGNON) : Testing Nested or Non Nested Hypotheses, *Journal of Econometrics*, 21, 83-115.

18) 1983 (with MONFORT, TROGNON) : La méthode du pseudo maximum de vraisemblance, *Cahiers du CNRS*, 25, 29-48.

19) 1983 (with LAFFONT, MONFORT) : Révision adaptative des anticipations et convergence vers les anticipations rationnelles, *Revue d'Economie Appliquée*, XXXVI, 9-26.

20) 1983 (with FOURGEAUD, PRADEL) : La ridge régression, *Cahiers du CNRS*, 25, 11-28.

21) 1983 (with PRADEL) : Direct Test of the Rational Expectation Hypothesis, *European Economic Review*.

22) 1983 (with MONFORT) : Estimation de marchés avec prix planchers, *Annales de l'INSEE*, 50, 49-71.
23) 1984 (with FOURGEAUD, PRADEL) : Some Theoretical Results for Generalized Ridge Regression Estimators, *Journal of Econometrics*, Annals, 191-204.
24) 1984 (with TROGNON) : Specification Pre-Test Estimator, *Journal of Econometrics*, Annals, 15-28.
25) 1984 (with FOURGEAUD, PRADEL) : Modèles à anticipations rationnelles: Apprentissage par régression, *Annales de l'INSEE*, 54,63-78
26) 1984 (with MONFORT, TROGNON) : Pseudo Maximum Likelihood Methods : Theory, *Econometrica*, 52, 680-700.
27) 1984 (with MONFORT, TROGNON) : Pseudo Maximum Likelihood Methods: Application to Poisson Models, *Econometrica*, 52, 701-721.
28) 1984 (with LAFFONT, MONFORT) : Econométrie des modèles d'équilibre avec rationnement, *Annales de l'INSEE*, 5-38.
29) 1985 (with BROZE, SZAFARZ) : Solutions of a Linear Dynamic Model with Rational Expectations, *Econometric Theory*, 1, 341-368.
30) 1985 (with MONFORT, TROGNON) : A General Approach of Autocorrelation, *Econometric Theory*, 1, 315-340.
31) 1985 (with FOURGEAUD, PRADEL) : Rational Expectations Models and Bounded Memory, *Econometrica*, 53, 977-986.
32) 1985 Asymptotic Comparison of Tests for Non Nested Hypotheses by Bahadur's ARE, in *Model Choice*, Brussels, St Louis Publications
33) 1985 (with LAROQUE) : The Aggregation of Commodities in Quantity Rationing Models, *International Economic Review*, 26, 681-699.
34) 1985 (with MONFORT, RENAULT, TROGNON) : Résidus généralisés, résidus simulés et leur utilisation dans les modèles non linéaires, *Annales de l'INSEE*, 59/60, p. 71-96.
35) 1985 (with MONFORT, TROGNON) : Moindres carrés asymptotiques, *Annales de l'INSEE*, 58, p. 91-122.
36) 1986 (with FOURGEAUD, PRADEL) : Learning Procedure and Convergence to Rationality, *Econometrica*, 54, 845-868.
37) 1986 (with BROZE, SZAFARZ) : Bulles spéculatives et transmission d'information sur le marché d'un bien stockable, *Actualités Economiques*, 62, 166-184.
38) 1987 (with MONFORT, RENAULT, TROGNON) : Generalized Residuals, *Journal of Econometrics*, 34, 5-32.
39) 1987 (with MONFORT, RENAULT, TROGNON) : Simulated Residuals, *Journal of Econometrics*, 34, 201-252.
40) 1987 (with MONFORT, RENAULT) : Kullback Causality Measures, *Annales d'Economie et de Statistique*, 6/7, 369-410.
41) 1987 (with MALGRANGE) : "Avant propos", Special Issue on « Modélisation des systèmes dynamiques », *Annales d'Economie et de Statistique*, 6/7, 1-12.
42) 1987 (with FOURGEAUD, PRADEL) : Strong Concentration Ordering, *Contributions to Applied Microeconomics*,
43) 1987 (with DUJANCOURT) : Moving Average and Statistical Inference, *Contributions to Applied Microeconomics*,
44) 1987 (with PEAUCELLE) : Vérification empirique de la rationalité des anticipations de la demande par les entreprises, *Recherches Economiques de Louvain*, Vol. 53, 223-246.
45) 1987 *Les sondages*, Ed. Droesbeke, Fichet, Tassi, Economica, Chap. 2: Généralités

sur la théorie des sondages 29-42 ; Chap. 3: Sondages sans biais, 43-65 ; Chap. 6: Effets d'un sondage : cas du Khi-deux et de la régression, 137-144.

46) 1988 Une approche géométrique des processus ARMA, *Annales d'Economie et de Statistique*, 8, 135-160.

47) 1988 (with LAROQUE) : Recherche dans un modèle d'équilibre à prix fixes, in the book in honor of E. MALINVAUD, E.H.E.S.S. Editions, 413-432.

48) 1988 (with FOURGEAUD, PRADEL) : Court et long terme dans les modèles de durée, in the book in honor of E. MALINVAUD, E.H.E.S.S. Editions, 953-982.

49) 1988 (with GONCALVES) : Agrégation de processus autorégressifs d'ordre 1, *Annales d'Economie et de Statistique*, 12,127-150.

50) 1988 (with PEAUCELLE) : Fonctions représentatives de fonctions de production à complémentarité stricte, *Actualités Economiques*, 64,209-230.

51) 1988 (with TROGNON) : Une note sur l'efficacité des procédures d'estimation en deux étapes, in the book in honor of E. MALINVAUD, E.H.E.S.S. Editions, 1055-1075.

52) 1988 (with MONFORT, RENAULT) : Contraintes Bilinéaires, in the book in Honor of E. MALINVAUD, E.H.E.S.S. Editions, 983-1012.

53) 1989 (with BROZE, SZAFARZ) : Speculative Bubbles and Exchange of Information on the Market of a Storable Good, in *Economic Complexity : Chaos. Sunspots. Bubbles and Nonlinearity*, Cambridge University Press, Ed. Barnett, Geweke, Shell.

54) 1989 (with MONFORT, RENAULT) : Testing for Common Roots, *Econometrica*, 57, 171-186.

55) 1989 (en collaboration with CARBON, HUBER, LECOUTRE) : Modèles de durée, *Economica*.

56) 1989 (with MONFORT) : A General Framework for Testing Null Hypothesis in a Mixed Form, *Econometric Theory*, 5, 63-82.

57) 1990 (with FOURGEAUD, PRADEL) : Hétérogénéité et dominance des fonctions de hasard, *Annales d'Economie et de Statistique*, 18, 1-24

58) 1990 (with PEAUCELLE) : The Expectations of Demand by Firms and their Effect on Disequilibrium, in *Optimal Decisions in Markets and Planned Economies*, Ed. R. QUANDT and D. TRISKA, Vestview Press, 210-223.

59) 1990 (with PEAUCELLE) : Hétérogénéité I : Le cas linéaire, *Annales d'Economie et de Statistique*, 17, 163-218.

60) 1990 Hétérogénéité II : Etude des biais, *Annales d'Economie et de Statistique*, 17, 185-204.

61) 1990 Quelques développements récents en séries temporelles, *Revue de la S.S.P.*, 131, 7-15.

62) 1991 (with MONFORT) : Simulation Based Inference in Models with Heterogeneity, *Annales d'Economie et de Statistique*, 20/21, 69-108.

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