Pascal LAVERGNE — Curriculum Vitae

Toulouse School of Economics
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Career

2025 –	Professeur classe exceptionnelle, Toulouse School of Economics, France.
2023 –	Professeur première classe, Toulouse School of Economics, France.
2010 – 2023	Professeur première classe, Université Toulouse 1, France.
2005 – 2010	Associate Professor (with tenure), Simon Fraser University, Canada (en détachement de l'université Toulouse 1).
2003 – 2005	Professeur, Université Toulouse 1, France.
1993 – 2003	Chargé de Recherche, Institut National de la Recherche Agronomique, Toulouse, France.
1989 – 93	Attaché Scientifique Contractuel, Institut National de la Recherche Agronomique, Toulouse, France.

Education

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

Publications

Lapenta, E. and Lavergne, P. (2025). "Encompassing tests for nonparametric regressions." *Econometric Theory*, **41**(3), pp. 709–738.

Beyhum, J., Lapenta, E., and Lavergne, P. (2025). "One-step smoothing splines instrumental regression." *The Econometrics Journal*, **28**(2), pp. 176–197.

Antoine, B. and Lavergne, P. (2023). "Identification-robust nonparametric inference in a linear IV model." *Journal of Econometrics*, **235**(1), pp. 1–24.

Maistre, S., Lavergne, P., and Patilea, V. (2017). "Powerful nonparametric checks for quantile regression." *Journal of Statistical Planning and Inference*, **180**, pp. 13 – 29.

Lavergne, P., Maistre, S., and Patilea, V. (2015). "A significance test for covariates in nonparametric regression." *Electronic Journal of Statistics*, **9**(1), pp. 643–678.

LAVERGNE, P. and NGUIMKEU, P.E. (2014). "Uniform in bandwidth tests of specification for conditional moment restrictions models." In K. Hadri and W. Mikhail, eds., "*Econometric Methods and Their Applications in Finance, Macro and Related Fields*," chap. 11, pp. 223–241. World Scientific.

LAVERGNE, P. (2014). "Model equivalence tests in a parametric framework." *Journal of Econometrics*, **178**(3), pp. 414–425.

ANTOINE, B. and LAVERGNE, P. (2014). "Conditional moment models under semi-strong identification." *Journal of Econometrics*, **182**(3), pp. 59–69.

LAVERGNE, P. and PATILEA, V. (2013). "Smooth minimum distance estimation and testing with conditional estimating equations : Uniform in bandwidth theory." *Journal of Econometrics*, **177**(1), pp. 47–59.

— (2012). "One for all and all for one : Regression checks with many regressors." *Journal of Business & Economic Statistics*, **30**(1), pp. 41–52.

— (2008). "Breaking the curse of dimensionality in nonparametric testing." *Journal of Econometrics*, **143**(1), pp. 103–122.

DELGADO, M.A., DOMINGUEZ, M.A., and LAVERGNE, P. (2006). "Consistent tests of conditional moment restrictions." *Annales d'Économie et de Statistique*, **81**(1), pp. 33–67.

LAVERGNE, P. and THOMAS, A. (2005). "Semiparametric estimation and testing in a model of environmental regulation with adverse selection." *Empirical Economics*, **30**(1), pp. 171–192.

GUERRE, E. and LAVERGNE, P. (2005). "Data-driven rate-optimal specification testing in regression models." *Annals of Statistics*, **33**(2), pp. 840–870.

— (2002). "Optimal minimax rates for nonparametric specification testing in regression models." *Econometric Theory*, **18**(5), pp. 1139–1171.

LAVERGNE, P., RÉQUILLART, V., and SIMIONI, M. (2001). "Welfare losses due to market power : Hicksian versus marshallian measurement." *American Journal of Agricultural Economics*, **83**(1), pp. 157–165.

LAVERGNE, P. (2001). "An equality test across nonparametric regressions." *Journal of Econometrics*, **103**(1-2), pp. 307–344.

LAVERGNE, P. and VUONG, Q.H. (2000). "Nonparametric significance testing." *Econometric Theory*, **16**(4), pp. 576–601.

— (1998). "An integral estimator of residual variance and a measure of explanatory power of covariates in nonparametric regression." *Journal of Nonparametric Statistics*, **9**(4), pp. 363–380.

LAVERGNE, P., RÉQUILLLART, V., and SIMIONI, M. (1998). "Pertes de bien-être et pouvoir de marché dans l'agro-alimentaire français." *Économie et Prévision*, **135**(4), pp. 77–86.

LAVERGNE, P. (1998). "Selection of regressors in econometrics : Parametric and nonparametric methods." *Econometric Reviews*, **17**(3), pp. 227–273.

LAVERGNE, P. and VUONG, Q.H. (1996). "Nonparametric selection of regressors : The non-nested case." *Econometrica*, **64**(1), pp. 207–219.

LAVERGNE, P. (1996). "The hot air in R2 : Comment." *American Journal of Agricultural Economics*, **78**(3), pp. 712–714.

Presentations

Conferences

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

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

2011-2020 ESEM, Oslo, August 2011 ; Royal Economic Society Conference, Cambridge, March 2012 ; North American Summer Meeting of the Econometric Society, Northwestern University, June 2012 ; ESEM, Malaga, August 2012 ; French Econometrics Conference, Rennes, November 2012 ; EC2 Meeting "Hypothesis Testing," Maastricht, December 2012 ; Journées de la SFDS, Toulouse, May 2013 ; Econometric Study Group Conference, Bristol, July 2013 ; ESEM, Gotheborg, August 2013 ; IAAE Annual Conference, Londres, June 2014 ; Econometric Study Group Conference, Bristol, July 2014 ; ESEM, Toulouse, August 2014 ; Econometric Study Group Conference, Bristol, July 2015 ; Econometric Society World Congress, Montreal, August 2015 ; Seattle-Vancouver Econometrics Conference, September 2015 ; Recent Advances in Econometrics, Toulouse, June 2016 ; Econometric Society European Meeting, August 2016 ; Meeting in Econometrics, Toulouse, May 2017 ; European Meeting of Statisticians, Helsinki, July 2017 ; 4th ISNPS, Salerno, June 2018 ; Econometric Study Group Conference, Bristol, July 2018 ; Société Canadienne de Science Economique, Québec, Mai 2019 ; Econometric Society World Congress, online, August 2020.

2021-2024 Econometric Study Group Conference, Bristol, July 2023 ; EC2 Meeting “Identification and Inference in Structural Econometric Models “ Manchester, December 2023.

Seminars

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

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

2011-2020 Université Catholique Louvain la Neuve, March 2011 ; Université Paul Sabatier, Toulouse, May 2012 ; Mannheim University, February 2015 ; Aix-Marseille School of Economics, February 2015 ; Séminaire Malinvaud, INSEE, Paris, March 2015 ; University College, London, April 2015 ; Simon Fraser University, September 2015 ; Tilburg University, November 2016 ; Tinbergen Institute, Amsterdam, November 2016 ; Aarhus University, October 2018 ; New-York University, March 2019 ; Stony Brook University, March 2019 ; Université de Montréal, April 2019 ; Yale University, April 2019 ; Georgia State University, April 2019.

2021-2024 University of Bonn, May 2023.

Visits

- ↪ University of Southern California, Department of Economics : March-April 1992, May-June 1998, May-June 1999.
- ↪ Universidad Carlos III de Madrid, Department of Statistics and Econometric : February-July 1997.
- ↪ Humboldt Universität, Institute for Statistics and Econometrics : September 1998.
- ↪ CREST–ENSAE : March-April 2006.
- ↪ CREST–ENSAI : September 2008-April 2009.
- ↪ Simon Fraser University : September 2015.
- ↪ New-York University : January-June 2019.

Scientific Activities

Refereeing

Journals *Annals of Statistics*, *Bernoulli*, *Canadian Journal of Statistics*, *Communications in Statistics*, *Econometrica*, *Econometric Reviews*, *Econometrics Journal*, *Econometric Theory*, *Electronic Journal of Statistics*, *European Review of Agricultural Economics*, *International Economic Review*, *Journal of Applied Econometrics*, *Journal of the American Statistical Association*, *Journal of Business and Economic Statistics*, *Journal of Economic Education*, *Journal of Econometrics*, *Journal of Multivariate Analysis*, *Journal of Nonparametric Statistics*, *Journal of the Royal Statistical Society*, *Oxford Bulletin of Economics and Statistics*,*Review of Economic Studies*, *Review of Economics and Statistics*, *Scandinavian Journal of Statistics*, *Statistical Papers*, *Statistical Modelling*, *Stat*.

Funding Agencies Social Sciences and Humanities Research Council of Canada, National Sciences and Engineering Research Council of Canada, University Grants Committee of Hong-Kong, Dutch Research Council.

Universities Various universities for promotion cases.

PhD external examiner

- ↪ Yannick Guyonvarch, CREST-ENSAE, Dec. 2019.
- ↪ Stuart Lane, University of Bristol, May 2024.

Organization and Committees

- ↪ Organiser of INRA-IDEI seminar, Toulouse, 1996–2000.
- ↪ Member of recruiting committee in economics, Université Toulouse 1, 1997–2000.
- ↪ Member of recruiting committee in mathematics, Université Toulouse 1, 1997–2005.
- ↪ Member of the scientific committee, Econometric Society European Meeting, Berlin 1998, Stockholm 2003, and Madrid 2004.
- ↪ Co-organiser of the econometrics seminar, Université Toulouse 1, 2000–2001, 2014–2015, 2017–2021.
- ↪ Member of the scientific committee, Canadian Econometric Study Group, Vancouver 2005.
- ↪ Member of recruiting committee, Simon Fraser University, 2006–2007.
- ↪ Member of tenure and promotion committee, Simon Fraser University, 2006–2007, 2007–2008, and 2009–2010.
- ↪ Co-organiser of Vancouver Econometrics Seminar, Vancouver, 2007-2009.
- ↪ Member of the selection committee of Social Sciences and Humanities Research Council of Canada (Economics), 2007-2008.
- ↪ Member of the organizing committee of European Economic Association and Econometric Society European Meeting, Toulouse 2014.
- ↪ Member of the scientific committee, European Economic Association, Lisbon 2017.
- ↪ Organizer of the Bristol-TSE econometrics Workshop, Toulouse 2019.
- ↪ Membre du comité de sélection pour un poste de professeur, Toulouse, 2022.

Grants

- ↪ "Structure de production et dynamique de long terme," Principal Investigator (P.I.) J.G. Devezeaux de Lavergne CEA. Commisariat général du Plan, 1986–89.

- ↪ “Technologies et marchés agricoles : une approche non-paramétrique,” P.I. Q.H. Vuong. Conseil Scientifique du Département ESR-INRA, 1991–92.
- ↪ “Pertes de surplus et pouvoir de marché dans l'agro-alimentaire français,” P.I. V. Réquillart. AIP INRA Régulation des marchés, 1995–97.
- ↪ “Rationalisation des choix des instruments de politique agricole,” P.I. H. Guyomard. AIP INRA Régulation des marchés, 1996–97.
- ↪ “Comparaison de modèles non-paramétriques,” P.I. P. Lavergne. ESR-INRA, 1996–97.
- ↪ “Consistent specification testing of nonlinear econometric models,” P.I. P. Lavergne. European Commission, 1997.
- ↪ “Choix du paramètre de lissage dans les tests de spécification,” P.I. P. Lavergne. ESR-INRA, 1997-1998.
- ↪ “Effets des redevances et des conventions d'aide sur les rejets polluants des industries,” P.I. A. Thomas. Conseil Régional Midi-Pyrénées, 1998-1999.
- ↪ “Analyse économétrique des contrats entre Agences de l'Eau et industries polluantes,” P.I. P. Lavergne. AIP INRA Théorie des contrats et applications, 1999–2000.
- ↪ “Les contrats dans le secteur agro-alimentaire : analyse économique et économétrique,” P.I. P. Lavergne. Ministère de la Recherche, 2002–2004.
- ↪ “Les contrats de production agricole en Midi-Pyrénés,” P.I. P. Lavergne. Délégation à l'Agriculture, au Développement et à la Prospective, I.N.R.A. 2002–2004.
- ↪ “Testing for parametric quantile models : a new approach,” P.I. P. Lavergne. President's Research Grant, Simon Fraser University, 2006–2007.
- ↪ “Dimension discovery in econometrics,” P.I. P. Lavergne. SFU–SSHRC Institutional Grant, 2006–2008.
- ↪ “Dimension reduction for specification testing in econometric models,” P.I. P. Lavergne. Natural Sciences and Engineering Research Council of Canada, 2006–2009.
- ↪ “Confirmation of econometric hypotheses,” P.I. P. Lavergne. Social Sciences and Humanities Research Council of Canada, 2007–2010.
- ↪ “Nutrition,” P.I. P. Dubois. Open Research Area in Europe, ANR, 2011–2014.
- ↪ “POEMH,” P.I. E. Gautier. ERC, 2014–2019.
- ↪ “Bootstrap de quasi-vraisemblance dans des modèles économétriques mal spécifiés,” P.I. P. Bertail, Labex MME-DII, 2017–2019.

Supervision

Doctoral Theses

- ↪ Nguimkeu P.E. *Essays in econometrics and entrepreneurship,* , Simon Fraser University, June 2012. Now associate professor at Georgia State University.
- ↪ Maistre S. (with V. Patilea), *Des tests non-paramétriques en régression,* ENSAI-CREST, September 2014. Now maitre de conférences Ã IRMA, Strasbourg.
- ↪ Fliegner J. (with A. Werwatz), *Matching, Bootstrap, and Applications,* Toulouse School of Economics and BDPEMS (Berlin), July 2019. Now assitant professor at University of Manchester.
- ↪ Lapenta E., *Three essays in hypothesis testing,* Toulouse School of Economics, Sept 2020. Now assitant professor at CREST-ENSAE.
- ↪ Boucher H., *Essays on specification testing and model selection in instrumental variable models,* Toulouse School of Economics, April 2023. Now data scientist at Airbus.

Master Theses

- ↪ Hanwook, K. *Mesure exacte du bien-être social : estimation de la variation compensatoire du revenu et de sa variance* (1995). Mémoire de D.E.A. Economie mathématique et économétrie, Université Toulouse 1.
- ↪ Dinar, M. *Tests développés dans un cadre non-paramétrique* (1996). Mémoire de D.E.A. Economie mathématique et économétrie, Université Toulouse 1.
- ↪ Dupont, M.-A. *Pollution des eaux par les industries* (1998), D.E.S.S. Statistique et économétrie (with A. Thomas).
- ↪ Philippe, H. et O. Verdier *La place des contrats dans l'organisation de la filière avicole du Sud-Ouest* (2001). Projet de 2ème année supérieure, Ecole Supérieure d'Agriculture de Purpan (with P. Dubois).
- ↪ Kouakou, T. *Contrats agricoles et incitations dynamiques des agents* (2002). Mémoire de D.E.A. Economie mathématique et économétrie, Université Toulouse 1 (with P. Bontems et P. Dubois).
- ↪ Padiou, S. *Applied contract theory in agriculture : the impact of agents' heterogeneity on tournament optimality* (2002). Mémoire de D.E.A. Economie mathématique et économétrie, Université Toulouse 1 (with P. Bontems et P. Dubois).
- ↪ Mesnard, A. *Semiparametric estimation of a transformation model* (2003). Mémoire de D.E.A. Economie mathématique et économétrie, Université Toulouse 1.
- ↪ Lenoir, M. *Estimation semiparamétrique d'un modèle à variable transformée* (2004). Mémoire de D.E.A. Economie mathématique et économétrie, Université Toulouse 1.
- ↪ Simoni, A. *Semiparametric estimation of index models* (2004). Mémoire de D.E.A. Economie mathématique et économétrie, Université Toulouse 1.
- ↪ Zhang, C. *The effect of direct foreign investment on the growth rate of developing countries* (2007). Master thesis, Simon Fraser University.
- ↪ Alik-Lagrange, A. *Nonparametric instrumental variable* (2013) Université Toulouse 1.
- ↪ Fliegner, J. *Bootstrap methods in econometrics of program evaluation* (2013) Université Toulouse 1.
- ↪ Uhrin, G. *Fast double bootstrap and specification testing* (2013) Université Toulouse 1.
- ↪ Bruns, M. *A Semiparametric Early Warning Model of Financial Stress Events — Bootstrap Poolability Test* (2014) Université Toulouse 1.
- ↪ Lapenta, E. *Heteroskedasticity Robust Wald Tests and the Fast Double Bootstrap* (2014) Université Toulouse 1.
- ↪ Boucher, H. *A Simple Procedure for Identification-Robust Nonparametric Inference in a Linear IV Model* (2018) Université Toulouse 1.
- ↪ Delatte, P. *Fairness and Econometric Modelling* (2020) Université Toulouse 1.
- ↪ Kim, Y. *Bootstrap Inference in IV Regression* (2020) Université Toulouse 1.
- ↪ Prlic, L. *One-step Additive Nonparametric Instrumental Regression* (2024) Toulouse School of Economics.
- ↪ Baud, C. *Lepski's method for non parametric instrumental variable regression* (2024) EPFL.

Internships

- ↪ Ferreira, A. *Do Radios and Airlines Play Nash ? Testing for Bayesian-Nash Equilibria* (2017).
- ↪ Boucher, H. *Creation of the R package SpeTestNP* (2018).

Research Assistants

- ↪ Nguimkeu P., doctorant, Simon Fraser University.
- ↪ Bianjun X., doctorant, Simon Fraser University.
- ↪ Zeleniak, Y., Simon Fraser University.
- ↪ Boucher, H., doctorant, Toulouse School of Economics.

Updated 29/09/25