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Current and past positions

Professor in economics at CREST-ENSAE, Sept 2011-now.
Researcher on firms strategies issues at INSEE, 2008-2011.
Teaching Assistant in statistics and econometrics, ENSAE, 2005-2008.
Researcher on data collection issues at the methodological unit of INSEE, 2000-2003.

Education

“HDR” (habilitation to supervise PhD's) in Economics (Sciences Po), October 2014.
PhD in Economics, Paris I and CREST, June 2009.
M.Sc in Economics and Statistics, ENSAE, June 2005.
M.Sc in Economics, Paris 1, June 2004.
ENSAI (as a civil servant), June 1999.

Fields of interest

Econometric theory (in particular identification issues), empirical industrial organization, labor economics.

Publications

“Fuzzy differences-in-differences with Stata”, with Clément de Chaisemartin and Yannick Guyonvarch, forthcoming in *Stata Journal*.
“Automobile Prices in Market Equilibrium with Unobserved Price Discrimination” (with Isis Durrmeyer and Philippe Février), forthcoming in *Review of Economic Studies*.
“A Cautionary Tale on Instrument Vector Calibration for the Treatment of Unit Nonresponse in Survey”, with David Haziza and Eric Lesage, forthcoming in *Journal of the American Statistical Association*.
“Fuzzy Differences in Differences” (with Clément de Chaisemartin), *Review of Economic Studies*, **85** (2018).
“Extremal Quantile Regression for Selection Models, and the Black-White Wage Gap”, (with Arnaud Maurel and Yichong Zhang), *Journal of Econometrics*, **203** (2018).
“Identification of Additive and Polynomial Models of Mismeasured Regressors without Instruments” (with Arthur Lewbel and Dan Ben-Moshe), *Journal of Econometrics,* **200** (2017).
“Measuring Segregation on Small Units: A Partial Identification Analysis” (with Roland Rathelot), *Quantitative Economics*, **8** (2017).
“Disentangling Sources of Vehicle Emissions Reduction in France: 2003-2008” (with Isis Durrmeyer and Philippe Février), *International Journal of Industrial Organization*, **47** (2016).

“A Convenient Method for the Estimation of Multinomial Logit Model with Fixed Effects” (with Alessandro Iaria), *Economics Letters*, **141** (2016).

“Identification of Mixture Models Using Support Variation” (with Philippe Février), *Journal of Econometric*s, **189** (2015)

“Identification of Nonseparable Models with Endogeneity and Discrete Instruments” (with Philippe Février), *Econometrica*, **83** (2015).

“La régression quantile en pratique” (with Pauline Givord), *Economie et Statistique*, **471** (2014).

“The Environmental Effect of Green Taxation: the Case of the French “Bonus/Malus”” (with Pauline Givord and Xavier Boutin), *Economic Journal*, **124** (2014).

“Inference on an Extended Roy Model, with an Application to Schooling Decisions in France” (with Arnaud Maurel), *Journal of Econometrics*, **174** (2013).

“Another Look at Identification at Infinity of Sample Selection Models” (with Arnaud Maurel), *Econometric Theory*, **29** (2013).

“Le coût du bonus/malus écologique : que pouvait-on prédire ?” (with Isis Durrmeyer and Philippe Février), *Revue économique*, **62** (2011).

“On the Completeness Condition for Nonparametric Instrumental Problems”, *Econometric Theory*, **27** (2011).

“A New Instrumental Method for Dealing with Endogenous Selection”, *Journal of Econometrics*, **154** (2010).

“Identification of Peer Effects Using Group Size Variation” (with Laurent Davezies and Denis Fougère), *Econometrics Journal*, **12** (2009).

“Measuring the Evolution of Complex Indicators: Theory and Application to the Poverty Rate in France” (with Fabien Dell), *Annales d’Economie et de Statistique*, **90** (2008).

Work in progress

“Two-way fixed effects estimators with heterogeneous treatment effects”, with Clément de Chaisemartin. Stata programs to estimate the weights. Revision requested by *American Economic Review*.

“The Provision of Wage Incentives: A Structural Estimation Using Contracts Variation” (with Philippe Février), second revision requested by *Quantitative Economics*.

“Nonlinear Difference-in-Differences in Repeated Cross Sections with Continuous Treatments”, (with Stefan Hoderlein and Yuya Sasaki), revision requested by *Journal of Econometrics*.

“Testing Rational Expectations using Data Combination” with Christophe Gaillac and Arnaud Maurel.

“General asymptotic results with clustered data”, with Laurent Davezies and Yannick Guyonvarch.

“A New Characterization of Identified Sets in Partially Identified Models”, with Laurent Davezies.

“Simple estimation of models with sparse, unobserved heterogeneity”, with Alessandro Iaria and Guillaume Lecué.

Grants and awards

2017- : Principal investigator of the ANR project “Otelo” (On Treatment Effects estimation using LOngitudinal data).

2015: Dennis J. Aigner Award (with Arnaud Maurel) for the best applied paper published in Journal of Econometrics between 2013 and 2014.

Visits (one week or more)

Yale University (Cowles Foundation), April 2018.
Toulouse School of Economics, April-May 2015.
Boston College, January – June 2013.

PhD Students Supervision

Lucas Girard, “Data quality and identification” September 2017-now.
Yannick Guyonvarch, "Estimation of conditional moment models with GEL”, September 2016-now.
Ao Wang, “High-dimensional statistics in empirical industrial organization”, September 2016-now.
Jérémy L’Hour, “Treatment Effects Evaluation with High-dimensional Data”, September 2015-now.
Benjamin Walter, “Two essays on the market for Bitcoin mining and one essay on the fixed effects logit model with panel data”, September 2015-August 2018. Benjamin is now at Credit Suisse.

Teaching

Econometrics 1 at the Master in Economics (1st year), 2017-now.
Lectures on semi and nonparametrics econometrics at ENSAE (graduate course), 2009-now.
Econometrics of limited dependent variables at ENSAE (graduate course), 2006-2009, 2014-now.
Co-responsible of the unit “quantitative methods” of the Public Action Master at Ecole Nationale des Ponts et Chaussées, 2005-2006.
Teaching assistant in probability (2008-2009), measure theory and integration (2005-2008), statistics (2005-2006), advanced survey sampling (2005-2006), time series (2005-2006) at ENSAE.
Teaching assistant in survey sampling at CNAM (2003-2004).

Editorial activities

Associate editor for *The Review of Economic Studies* (2016-), *Econometrics Journal* (2016-), *Econometric Theory* (2017-).

Past co-editor of *Annals of Economics and Statistics* (2013-2015) and associate editor of *Annals of Economics and Statistics (2011-2012)*.

Referee for Annals of Statistics, Econometrica, Econometric Theory, Economic Journal, Journal of Business and Economic Statistics, Journal of Applied Econometrics, Journal of Econometrics, Journal of the Royal Statistical Society (series B), Macroeconomic Dynamics, Oxford Bulletin of Economics and Statistics, Quantitative Economics, RevStat, The Econometrics Journal, The Rand Journal of Economics, The Review of Economics and Statistics, The Review of Economic Studies.