Jean-Jacques FORNERON

CONTACT

MAIL: Department of Economics, Boston University, 270 Bay State Road Boston, MA 02215 USA
EMAIL: jjmf@bu.edu
WEBSITE: jjforneron.com

FIELDS OF INTEREST: Econometrics, Macroeconometrics, Industrial Organization

EMPLOYMENT

2018–PRESENT | Assistant Professor in ECONOMICS, Boston University, Boston

EDUCATION

2012–2018 | Ph.D. in ECONOMICS, Columbia University, New-York
Dissertation title: *Essays on Simulation-Based Estimation*

2009–2012 | MA. in ECONOMICS AND STATISTICS, ENSAE ParisTech, Paris, France

2009–2012 | MSc. in MANAGEMENT, HEC Paris, Paris, France

WORKING PAPERS

| Detecting Identification Failure in Moment Condition Models (pdf)

| A Sieve-SMM Estimator for Dynamic Models (pdf, supplement)

| Assessing the Sensitivity of Structural VAR models

PAPERS

2017 | The ABC of Simulation Estimation with Auxiliary Statistics (pdf)
with Serena Ng, Journal of Econometrics, 2018

2016 | A Likelihood-Free Reverse Sampler of the Posterior Distribution (pdf)
with Serena Ng, Advances in Econometrics Vol 36, p.389-415, 2016

TEACHING

2019 | Econometrics (MA, Boston University)

2018 | Advanced Econometrics (PhD, Boston University)

2013–2017 | Introduction to Econometrics (TA Columbia University)

2015 | Introduction to Econometrics II (PhD, TA Columbia University)

2015–2016 | Advanced Econometrics (TA Columbia University)

CONFERENCE PRESENTATIONS

2019 | Detecting Identification Failure in Moment Condition Models
North American Summer Meetings of the Econometric Society (NASM, Seattle)

| A Sieve-SMM Estimator for Dynamic Models
| *Financial Econometrics Conference (Toulouse)*

2018 | A Sieve-SMM Estimator for Dynamic Models
| *International Association for Applied Econometrics Annual Conference (IAAE, Montréal)*

| A Sieve-SMM Estimator for Dynamic Models (Poster Session)
| *NBER NSF Time Series Conference (San Diego)*

| A Sieve-SMM Estimator for Dynamic Models
| *2018 French Econometrics Conference (Paris, France)*

2016 | The ABC of Simulation Estimation with Auxiliary Statistics
| *International Association for Applied Econometrics Annual Conference (IAAE, Milan)*

| Assessing the Sensitivity of Structural VAR Models (Poster Session)
| *CIREQ Econometrics Conference in Honor of Jean-Marie Dufour (Montréal)*

2015 | A Likelihood-Free Reverse Sampler of the Posterior Distribution
| *9th International Conference on Computational and Financial Econometrics (CFE, London)*

Invited Seminars

2019 | *Université de Montréal, University of Rochester, UC Berkeley*

2018 | *Bocconi, Boston University, Chicago Booth, Georgetown, UC Berkeley, UPenn*

Honors and Awards

2017–2018 | Dissertation Fellowship

2013–2017 | Teaching Fellowship

2016–2017 | Lewis A. Sanders Endowed Fellowship in Economics

2014–2015 | Lewis A. Sanders Endowed Fellowship in Economics
| Wueller Pre-Dissertation Award for Best Fourth Year Paper *(Runner-Up)*

2013–2014 | Lewis A. Sanders Endowed Fellowship in Economics
| Harris Prize for Best Second Year Paper *(Runner-Up)*

2012–2013 | Dean's Fellowship

Referee Services

American Economic Journal: Macroeconomics, Econometric Theory, Econometric Reviews, Journal of Applied Econometrics, Journal of Econometrics

Personal

Languages: English (native), French (native), Spanish (basic), Chinese (basic)
Citizenships: USA and France
Programming: C++, Julia, Matlab, Python, R, SQL, Stata