

# Marc Henry

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## Current positions

*Liberal Arts Professor of Economics*  
*Director of Graduate Studies*

## Appointments

2013- The Pennsylvania State University  
2007-2013 Université de Montréal  
1998-2007 Columbia University

## Education

1994-1998 PhD in economics, London School of Economics  
1993-1994 MSc in econometrics and mathematical economics, London School of Economics  
1992-1994 École nationale de la statistique et de l'administration économique  
1990-1992 École polytechnique

## Publications

2024 "Role models and revealed gender-specific costs of STEM in an extended Roy model of major choice," with Ismaël Mourifié and Romuald Méango, *Journal of Econometrics*

2023 "Vector copulas," with Yanqin Fan, *Journal of Econometrics*, 234, 128-150  
"Stable and extremely unequal," with Alfred Galichon and Octavia Ghelfi, *Economics Letters*, 226, 111101

2021 "Identification of hedonic equilibrium and nonseparable simultaneous equations", with Victor Chernozhukov, Alfred Galichon and Brendan Pass, *Journal of Political Economy* 129: 842-870

2020 "Sharp bounds and testability of a Roy model of STEM major choices," with Ismaël Mourifié and Romuald Méango, *Journal of Political Economy*, 128, 3220-3283

2017 "Monge-Kantorovitch depth, quantiles, ranks and signs," with Victor Chernozhukov, Alfred Galichon and Marc Hallin, *Annals of Statistics*, 45, 223-256

- “Inference on two component mixtures under tail restrictions,” with Koen Jochmans and Bernard Salanié, *Econometric Theory*, 33, 610-635
- 2016 “Local utility and multivariate risk aversion,” with Arthur Charpentier and Alfred Galichon, *Mathematics of Operations Research*, 41, 466-476
- 2015 “Combinatorial approach to inference in partially identified incomplete structural models,” with Romuald Méango and Maurice Queyranne, *Quantitative Economics*, 6, 499-529
- 2014 “Entropy methods to identify hedonic models,” with Arnaud Dupuy and Alfred Galichon, *Mathematics and Financial Economics*, 8, 405-416, special issue in celebration of Ivar Ekeland’s 70th birthday
- “Partial identification of finite mixtures in econometric models,” with Yuichi Kitamura and Bernard Salanié, *Quantitative Economics* 5, 123-144
- 2013 “Dilation Bootstrap,” with Alfred Galichon, *Journal of Econometrics* 177, 109-115
- “Euclidian revealed preferences: testing the spatial voting model,” with Ismaël Mourifié, *Journal of Applied Econometrics* 28, 650-666
- “Set inference in latent variables models,” with Ismaël Mourifié, *Econometrics Journal* 16, S93-S105
- “Ambiguïté, identification partielle et politique environnementale,” with Alfred Galichon, *Revue Économique* 64, 603-613
- 2012 “Dual theory of choice under multivariate risks,” with Alfred Galichon, *Journal of Economic Theory* 147, 1501-1516
- “Comonotonic measures of multivariate risks,” with Ivar Ekeland and Alfred Galichon, *Mathematical Finance* 22, 109-132
- “Set coverage and robust policy,” with Alexei Onatski, *Economics Letters* 115, 256-257
- 2011 “Set identification in models with multiple equilibria,” with Alfred Galichon, *Review of Economic Studies* 78, 1264-1298
- 2010 “Optimal transportation and the falsifiability of incompletely specified economic models,” with Ivar Ekeland and Alfred Galichon, *Economic Theory* 42, 355-374
- 2009 “Test of non-identifying restrictions, and confidence regions for partially identified parameters,” with Alfred Galichon, *Journal of Econometrics* 152, 186-196
- 2007 “A representation of decision by analogy,” *Journal of Mathematical Economics* 43, 771-794
- 2003

“Higher order kernel M-estimation of long-range dependence,” with Peter M. Robinson, *Journal of Econometrics* 114, 1-27

“Science incertaine et Principe de Précaution,” with Claude Henry, *Revue Économique* 54, 1277-1290

2002 “Indétermination épistémique et Principe de Précaution,” with Claude Henry, *Risques* 49, 99-104

2001 “Robust automatic bandwidth for long memory,” *Journal of Time Series Analysis* 22, 293-316

“Averaged periodogram spectral estimation under long memory conditional heteroscedasticity,” *Journal of Time Series Analysis* 22, 431-459

1999 “Long and short memory conditional heteroscedasticity in estimating the memory parameter of levels,” with Peter M. Robinson, *Econometric Theory* 15, 299-336

“Estimation spectrale avec mémoire longue et hétéroscédasticité conditionnelle,” *Comptes Rendus de l'Académie des Sciences*, 328, 811-814

### **Graduate students (initial placement, current affiliation)**

2028 Fei Teng, thesis in progress

2027 Hideyuki Tomiyama, thesis in progress  
Nikita Pavlov, thesis in progress

2026 Onil Boussim, thesis in progress  
Yidi Zhao, thesis in progress

2025 Christelle Zozoungbo, thesis in progress  
Ivan Sidorov, thesis in progress

2021 Moyu Liao (Nanjing University, University of Sydney)

2020 Inhyuk Choi (Korean Institute of Public Policy)

2019 Karim N'Chare (Princeton post-doc and African School of Economics, Vanderbilt University)  
Lixiong Li (Johns Hopkins University)

2018 Désiré Kédagni (Iowa State, UNC Chapel Hill)

2015 Idrissa Ouli (McGill postdoc, Université de Ouagadougou)

2013 Vincent Boucher (Université Laval)  
Ismaël Mourifié (University of Toronto, Washington University in St Louis)  
Romuald Méango, (CESifo Munich, University of Oxford)

Nérée Noumon (IMF)

2007 Camelia Minoiu (IMF, Atlanta Fed)

2006 Marcos Álvarez-Díaz (Universidade de Vigo)

## Conferences and workshops organized

2024 “Optimal Transport and Distributional Robustness,” Banff International Research Station, organized jointly with Yanqin Fan, Brendan Pass and Silvana Pesenti

2023 “John Morgan Memorial Alumni Conference,” Penn State, organized jointly with Jonathan Eaton, Barry Ickes, Vijay Krishna and Mark Roberts

“Optimal Transport in Econometrics,” Kantorovich Initiative, organized jointly with Yanqin Fan, Alfred Galichon, Soumik Pal and Brendan Pass

2020 “12th World Congress of the Econometric Society,” micro-econometrics program coordinator

2017 “PennState workshop on inter-level transfers,” Penn State, organized jointly with Catherine Belzung and Etienne Sibille

2016 “3rd Cornell-PennState Econometrics-IO Workshop,” Penn State, organized jointly with Francesca Molinari

2015 “11th World Congress of the Econometric Society,” member of the local organization committee

“Workshop on interdisciplinary exchange,” Penn State

2014 “1st Cornell-PennState Econometrics-IO Workshop,” Penn State, organized jointly with Francesca Molinari and Joris Pinkse

“Testing for LATE,” Penn State

2013 “9th Greater New York Metropolitan Area Econometrics Colloquium (GNYEC),” Penn State, organized jointly with Joris Pinkse

2012 “Estimation of complementarities in matching and networks,” Sciences-Po, organized jointly with Alfred Galichon and Jean-Marc Robin

“2nd CIREQ-CeMMAP workshop on incomplete models,” Montréal, organized jointly with Andrew Chesher and Adam Rosen

2010 “Partial identification and revealed preferences,” Université de Montréal, organized jointly with Andrew Chesher

- 2009 “Econometrics of interactions,” Université de Montréal, organized jointly with Alberto Bisin, Onur Özgür and Benoît Perron
- 2008 “1st workshop on incomplete models,” Université de Montréal
- “2nd meeting on optimal transportation and applications to economics (OTAE)” University of British Columbia, organized jointly with Guillaume Carlier, Pierre-André Chiappori, Roberto Cominetti and Ivar Ekeland, under the auspices of the Pacific Institute for the Mathematical Sciences
- 2007 “1st meeting on optimal transportation and applications to economics (OTAE),” Columbia University, organized jointly with Pierre-André Chiappori
- 2005 “1st Greater New York Metropolitan Area Econometrics Colloquium (GNYEC),” Columbia University, organized jointly with Edward Vytlačil
- 2000 “Multidisciplinary Approaches to Climate Change,” Columbia University
- 1999 “The Bootstrap,” Columbia University, organized jointly with Marianthi Markatou

### **Institutional service**

- 2015- Director of graduate studies
- 2014-2015 Placement director
- 2010-2011 Chair of recruitment

### **Editorial service**

- 2015- Associate editor, *Econometrics Journal*
- 2012-2018 Associate editor, *Journal of Econometrics*

### **Invited talks**

- 2024 Chiang Mai University, National University of Singapore, Singapore Management University
- 2023 Brown University, University of Chicago, University of Kyoto, University of Notre Dame
- 2022 Kantorovich Initiative, University of Tokyo
- 2020 European University Institute, Lille University
- 2019

University of Cambridge, Columbia University, Université de Montréal , Rice University, SUFE, Texas A&M, University of Toronto, UC Davis

2018 Emory University, ITAM, University of Tokyo

2017 University of Chicago, University of Maryland, Michigan State, New York University, Rutgers University, Tsinghua University

2016 CESifo, Munich, CORE, Duke University, University of Michigan, SUFE, University of Virginia

2015 University of Iowa, National University of Singapore, University of Tokyo

2014 Fields Institute, University of Toronto

2013 University of Indiana, Oberwolfach, University of Pennsylvania

2012 University of Cambridge, École polytechnique, GRIPS, Penn State, Princeton University, Sciencespo, Toulouse School of Economics, Université Libre de Bruxelles, University College London

2011 Harvard-MIT, Kyoto University, Penn State, University of Waterloo

2010 CREST, Columbia University, Institut Henri Poincaré, Toulouse School of Economics, University of British Columbia

2009 Bank of Japan, Hitotsubashi University, Kyoto University, University of Rochester, University of Tokyo

2008 University of Bristol, University of Cambridge, University College London, Vanderbilt University

2007 Cornell University, Duke University, Oberwolfach, UCLA, UCSD

2006 UC Berkeley, Boston University, California Institute of Technology, University of Chicago, École polytechnique, Harvard-MIT, Humboldt University, Université de Montréal, New York University, Northwestern University, Princeton University, Stanford University, Yale University

2004 University of Wisconsin

2003 Cornell University

2002 London School of Economics, Université Libre de Bruxelles

2001 CORE

2000 Cornell University, University of Pennsylvania, University of Rochester

1999

Princeton University

1998 Columbia University, Université de Montréal, NYU, Yale University

1997 Humboldt University, University of Valladolid, University of Vigo

1996 CREST