

Lionel TRUQUET

ENSAI-Campus de Ker-Lann

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Nationality: French.



Employment

- 2018–. **Associate professor at ENSAI (Rennes, France)**. Member of CREST UMR CNRS 9194.
- 2012 – 2018. **Assistant Professor at ENSAI**.
- 2009 – 2018. **Assistant Professor (Maître de Conférences), University of Rennes 1**. Member of IRMAR UMR CNRS 6625.
- 2006 – 2009. **Teaching Assistant**, CREST, Paris.
- 2004 – 2006. **Professor of Mathematics** (secondary school).

Education and training

- 2018. **Professorial Thesis in Mathematics (HDR)**.
Title: Contribution to statistical modeling and inference of stationary and nonstationary stochastic processes.
- 2006/2008. **PhD in Applied Mathematics, specialty Statistics**.
Title: Theoretical properties and applications in Statistics and in simulation of stationary processes and random fields.
- 2004 – 2006: **Master in Applied Mathematics**. University Toulouse 3.
- 2003/2004. **Agrégation externe de Mathématiques**, French competition for high school professors in Mathematics.

Research fields

Time series analysis, statistics for dependent data, econometrics and probability theory.

Review for mathematical journals

Annals of Statistics, JASA, Biometrika, Bernoulli, Electronic journal of probability, Econometric theory, Electronic journal of statistics, Stochastic processes and their applications, IEEE Transactions on Reliability, Journal of Econometrics, Journal of time series analysis, Scandinavian journal of statistics, Stochastics, Statistics and Probability letters, Metrika, Computational statistics and data analysis, Lithuanian journal of statistics, Statistics...

Editorial responsibilities

Associate Editor of the journal *Statistics* (since December 2023).

Teaching-Courses

- 2022-x Introduction to Probability theory (third year of bachelor level), Parametric Statistics (Master 2 level), Statistics of stochastic processes (Master 2 level).
- Before 2022 Mathematics for Economists (bachelor level), Regression analysis and time series analysis (Master 1 level), High-dimensional time series and non-homogeneous Markov processes (Master 2 level).

Administrative responsibilities

- 2022-x Deputy director of UMR CNRS 9194 CREST. Research director at ENSAI.
- Before 2022 Head of the department of Statistics of ENSAI (4 years). Head of the pathway statistics for life science at ENSAI (2 years).

Supervision of PhD students

- 2019-2022x Max Zinsou Debaly (PhD).
Title: *High-dimensional inference for discrete-valued time series*.
- 2021-x Guillaume Franchi (PhD)
Title: *Dynamic modeling of abundance data in Ecology*.
- 2016-2018 Chunhao Cai (postdoctoral position).
Title: *Testing time-homogeneity of a finite-state Markov process*.

Review report on PhD thesis

- 2018 Ohtman Kadmiri (defended on November 6th).
Title: *Estimation and validation of multivariate asymmetric power GARCH with constant conditional correlations*.
- 2021 Remy Garnier (defended on December 8th).
Title: *Machine Learning sur les séries temporelles et applications à la prévision des ventes pour l'E-Commerce*.
- 2021 Etienne David (to be defended on January 18th).
Title: *Time series forecasting models applied on large datasets with inclusion of external signals*.