

CURRICULUM VITAE

December 2018

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Date of birth: 18 August 1941.

Personal: Married, no children.

Languages: English, French.
Less complete knowledge (reading) of Italian and Spanish

Degrees: B.Sc., (honours Mathematics and Physics),
University of Glasgow (Scotland); 1963.
Ph.D., (in theoretical physics; thesis entitled
Kinetics of Plasma in a Uniform Electric Field);
University of Glasgow; 1966.
Ph.D., (in economics, thesis entitled
Essays in Comparative Dynamics);
University of British Columbia (Canada); 1977.

Distinction: Fellow, Econometric Society (1994).
Prize for Excellence in Research,
Queen's University (Canada) (2001).
Fellow, Royal Society of Canada, (2010)

Fellow, Canadian Economics Association, (2016)
Award for Excellence in Research,
McGill University (Canada) (2016).
Mike McCracken Award for Economic Statistics (2016)

Academic Positions:

Université Libre de Bruxelles, 1966-7.
NATO Research Fellow, Director: I. Prigogine.
University of Texas at Austin, 1967-70.
Faculty Associate (physics).
Université Libre de Bruxelles, 1970-1.
FNRS (Belgium) Research Fellow (physics).
University of British Columbia, 1972-4.
Post-doctorate fellow (physics).
University of British Columbia, 1975-7.
Teaching Assistant (economics).
Queen's University, 1977-2002.
Assistant Professor, 1977-82.
Associate Professor, 1982-85.
Professor, 1985-2002.
Université Laval, fall, 1981.
Visiting professor.
Université Catholique de Louvain – CORE, 1984-5.
Maître de conférences.
Université Libre de Bruxelles, 1985-6
Visiting Professor.
Université d'Aix-Marseille II, 1987-2006
Professor.
Université d'Aix-Marseille II, 2006-2013
Emeritus Professor.
McGill University, 2002-
Professor, Canada Research Chair in Economics.

Teaching experience:

University of Texas at Austin (U.S.A) 1967-69.
Classical Mechanics (undergraduate), Statistical Mechanics (graduate).
Queen's University (Canada) 1977–2002
Principles of Economics (110), Intermediate Microeconomics (210), Intermediate Macroeconomics (220), Mathematical Economics (456), Microeconomic Theory (811), Mathematical Economics (857), Mathematical Economics (956), Econometrics (852), Econometrics (850), Econometrics (950)
Université Laval (Canada) 1981.
Econometrics (graduate), Methods of dynamic analysis (graduate).

Université Libre de Bruxelles (Belgium) 1985-86.

Mathematical Economics (undergraduate), Econometric estimation (undergraduate), Seminar in Econometrics (graduate), Econometric Models (graduate), Econometric Analysis (graduate).

Université Aix-Marseille II (France) 1987-2006

Econometrics (3rd year undergraduate), Econometrics (4th year undergraduate), Econometrics (graduate).

McGill University (Canada) 2002-

Statistics (Honours undergraduate), Econometrics (Honours undergraduate), Econometrics (graduate), Advanced econometrics (graduate), Models for Financial Economics (graduate).

Administrative Responsibilities

Président désigné, Société canadienne de science économique, 2011

Président, Société canadienne de science économique, 2011-12

Vice-President, Canadian Economics Association, 2012-13

President elect, Canadian Economics Association, 2013-14

President, Canadian Economics Association, 2014-15

Past President, Canadian Economics Association, 2015-16

Publications:

(in theoretical physics)

1. Davidson, R. (1968). "Kinetics of Plasma in a Uniform Electric Field," *Physica*, **38**, 587-597.
2. Davidson, R. and J.J. Kozak (1970). "On the Relaxation to Quantum-Statistical Equilibrium of the Wigner-Weisskopf Atom in a One-Dimensional Radiation Field: A Study of Spontaneous Emission," *Journal of Mathematical Physics* **11**, 189-202.
3. Davidson, R. and J.J. Kozak (1970). "On the Relaxation to Quantum-Statistical Equilibrium of the Wigner-Weisskopf Atom in a One-Dimensional Radiation Field: Finite Systems," *Journal of Mathematical Physics* **11**, 1420-1436.
4. Davidson, R. and J. Rae (1970). "On the Nature of Irreversibility in Soluble Classical Systems," *Journal of Physics A* **3**, 128-136.
5. Davidson, R. and J.J. Kozak (1971). "On the Relaxation to Quantum-Statistical Equilibrium of the Wigner-Weisskopf Atom in a One-Dimensional Radiation Field: The Quantum-Mechanical Solution," *Journal of Mathematical Physics* **12**, 903-917.
6. Davidson, R. and J. Rae (1971). "Statistical-Mechanical Transformation Theory for Quantum Systems with Discrete Spectra," *Journal of Statistical Physics* **3**, 135-147.
7. Davidson, R. and J. Rae (1971). "One-Boson Lee Model and Statistical-Mechanical Transformation Theory," *Bulletin de l'Academie Royale de Belgique, Classe des Sciences LVII*, 325-337.

8. Davidson, R., J. J. Kozak, and H. D. Kutz (1971). "Comparative Study of Spontaneous Emission and Spin-Lattice Relaxation at $T = 0$," *Physical Review B* **4**, 1471-1484.
9. Davidson, R. and J.J. Kozak (1973). "On the Relaxation to Quantum-Statistical Equilibrium of the Wigner-Weisskopf Atom in a One-Dimensional Radiation Field: Exact Solution for Finite Systems," *Journal of Mathematical Physics* **14**, 414-421.
10. Davidson, R. and J.J. Kozak (1973). "On the Relaxation to Quantum-Statistical Equilibrium of the Wigner-Weisskopf Atom in a One-Dimensional Radiation Field: Exact Solution for Infinite Systems," *Journal of Mathematical Physics* **14**, 423-431.
11. Davidson, R. and J. Rae (1973). "A Comparison of Two Transformation Theories of Classical Mechanics," *Journal of Mathematical Physics* **14**, 1706-1714.
12. Davidson, R., J. J. Kozak, and J. J.-Y. Yang (1974). "On the Relaxation to Quantum-Statistical Equilibrium of the Wigner-Weisskopf Atom in a One-Dimensional Radiation Field: Influence of the Coupling Function on the Dynamics," *Journal of Mathematical Physics* **15** 491-501.
13. Davidson, R. and J.J. Kozak (1975). "On the Relaxation to Quantum-Statistical Equilibrium of the Wigner-Weisskopf Atom in a One-Dimensional Radiation Field: Emission in a Finite System in the Presence of an Extra Photon," *Journal of Mathematical Physics* **16** 1013-1022.
14. Davidson, R. and J.J. Kozak (1976). "Exact Dynamics of a Model for a Three-Level Atom," *Journal of Mathematical Physics* **17**, 1692-1702.
15. Davidson, R. and J.J. Kozak (1978). "On the Relaxation to Quantum-Statistical Equilibrium of the Wigner-Weisskopf Atom in a One-Dimensional Radiation Field: Emission in an Infinite System in the Presence of an Extra Photon," *Journal of Mathematical Physics* **19**, 1074-1086.
16. Davidson, R. and J.J. Kozak (1983). "Exact Dynamics of a Model for a Three-Level Atom Interacting with a Continuous Spectrum," *Journal of Mathematical Physics* **24**, 1911-1922.
17. Davidson, R. and J.J. Kozak (1985). "Exact Calculation of the Lineshape and the Scattering Operator for a Model of a Two-Level Atom Interacting with a Continuous Spectrum of Radiation," *Journal of Mathematical Physics* **26**, 556-565.
18. Davidson, R., R. A. Garza-López, J. J. Kozak, and J. K. Rudra (1990). "Kinetic Changes Arising from Surface Defects and Inhomogeneities," *Journal of Physical Chemistry*, **94**, 8315-8322.
19. Davidson, R. and J.J. Kozak (1994). "Kinetic Transitions in Diffusion-Reaction Space," *Journal of Chemical Physics*, **101**, 6101-6110.
20. Davidson, R. and J.J. Kozak (1998). "A Stochastic Approach to the Study of Atomistic Processes in the Early Stages of Thin-Film Growth," *Journal of Physical Chemistry B*, **102**, 7393-7399.

21. Davidson, R. and J.J. Kozak (1998). "A Stochastic Approach to the Study of Atomistic Processes in the Early Stages of Thin-Film Growth. 2. Island Formation," *Journal of Physical Chemistry B*, **102**, 7400-7405.

(in economics)

1. Blackorby, C., R. Davidson, and D. Donaldson (1977). "A Homiletic Exposition of the Expected Utility Hypothesis," *Economica* **44**, 351-358.
2. Davidson, R. and J. G. MacKinnon (1980). "On a Simple Procedure for Testing Non-nested Regression Models," *Economics Letters* **5**, 45-48.
3. Davidson, R. and J. G. MacKinnon (1980). "Estimating the Covariance Matrix for Regression Models with $AR(1)$ Errors and Lagged Dependent Variables," *Economics Letters* **8**, 119-123.
4. Davidson, R. and R. G. Harris (1981). "Non-Convexities in Continuous-Time Investment Theory," *Review of Economic Studies* **48**, 235-253.
5. Davidson, R. and J. G. MacKinnon (1981). "Several Tests for Model Specification in the Presence of Alternative Hypotheses," *Econometrica* **49**, 781-793.
6. Archibald, G. C. and R. Davidson (1981). "On the Intertemporal Incidence of Externalities," *Economica* **48**, 267-277.
7. Davidson, R. and J. G. MacKinnon (1981). "Efficient Estimation of Tail-Area Probabilities in Sampling Experiments," *Economics Letters* **8**, 73-77.
8. Davidson, R. and J. G. MacKinnon (1982). "Some Non-nested Hypothesis Tests and the Relations among Them," *Review of Economic Studies* **49**, 551-565.
9. Davidson, R. (1982). "Economic Dynamics," in *Self-Organization and Dissipative Structures*, Allen and Schieve, eds, University of Texas Press, Austin Texas.
10. Arnott, R. J., R. Davidson, and D. Pines (1983). "Housing Quality, Maintenance, and Rehabilitation," *Review of Economic Studies*, **50**, 467-494.
11. Beach, C. and R. Davidson (1983). "Distribution-Free Statistical Inference with Lorenz Curves and Income Shares," *Review of Economic Studies* **50**, 723-735.
12. Davidson, R. and J. G. MacKinnon (1983). "Inflation and the Savings Rate," *Applied Economics* **15**, 731-743.
13. Davidson, R. and J. G. MacKinnon (1983). "Small-Sample Properties of Alternative Forms of the Lagrange Multiplier Test," *Economics Letters* **12**, 269-275.
14. MacKinnon, J. G., H. White, and R. Davidson, (1983). "Tests for Model Specification in the Presence of Alternative Hypotheses: Some Further Results," *Journal of Econometrics* **21**, 53-70.

15. Davidson, R. and J. G. MacKinnon (1983). "Testing the Specification of Multivariate Models in the Presence of Alternative Hypotheses," *Journal of Econometrics* **23**, 301-313.
16. Davidson, R. and J. G. MacKinnon (1984). "Model Specification Tests Based on Artificial Linear Regressions," *International Economic Review* **25**, 485-502.
17. Davidson, R. and J. G. MacKinnon (1984). "Convenient Specification Tests for Logit and Probit Models," *Journal of Econometrics* **25**, 241-262.
18. Arnott, R. J., R. Davidson, and D. Pines (1984). "Unanticipated Shocks and the Maintenance and Replacement of Durable Goods," *Journal of Economic Dynamics and Control* **8**, 99-115.
19. Davidson, R. and J. G. MacKinnon (1985). "The Interpretation of Test Statistics," *Canadian Journal of Economics* **18**, 38-57.
20. Davidson, R. and J. G. MacKinnon (1985). "Testing Linear and Loglinear Restrictions against Box-Cox Alternatives," *Canadian Journal of Economics* **18**, 499-517.
21. Davidson, R., J. G. MacKinnon, and L. G. Godfrey (1985). "A Simplified Version of the Differencing Test," *International Economic Review* **26**, 639-647.
22. Davidson, R. and J. G. MacKinnon (1985). "Heteroskedasticity-Robust Tests in Regression Directions," *Annales de l'INSEE* **59/60**, 183-218.
23. Arnott, R. J., R. Davidson, and D. Pines (1986). "Spatial Aspects of Housing Quality, Quantity, and Maintenance," *Journal of Urban Economics* **19**, 190-217.
24. Davidson, R. and J. G. MacKinnon (1987). "Implicit Alternatives and the Local Power of Test Statistics," *Econometrica* **55**, 1305-1329.
25. Davidson, R. and J. G. MacKinnon (1988). "Double-Length Artificial Regressions," *Oxford Bulletin of Economics and Statistics* **50**, 203-217.
26. Davidson, R., M. Dewatripont, V. Ginsburgh, and M. Labbé (1989). "On the Welfare Effects of Anti-Discrimination Regulations in the EC Car Market," *International Journal of Industrial Organization* **7**, 205-230.
27. Davidson, R. and J. G. MacKinnon (1989). "Testing for Consistency using Artificial Regressions," *Econometric Theory* **5**, 363-384.
28. Davidson, R. and J. G. MacKinnon (1990). "Specification Tests Based on Artificial Regressions," *Journal of the American Statistical Association* **85**, 220-227.
29. Davidson, R. and J. G. MacKinnon (1990). "Testing the Specification of Econometric Models in Regression and Non-Regression Directions," in *Telecommunications Demand Modelling* eds A. de Fontenay, M.H. Shugard, D.S. Sibley, North Holland, pp 221-240.
30. Blackorby, C., R. Davidson, and W. Schworm (1990). "Use and Misuse of Single-Consumer Results in a Multi-Consumer Economy: the Optimality of Proportional

- Commodity Taxation,” in *Measurement and Modelling in Economics* eds W.M. Gorman and G. Myles, North Holland, pp 425-454.
31. Davidson, R. and J. G. MacKinnon (1991). “Artificial Regressions and $C(\alpha)$ Tests,” *Economics Letters*, **35**, 149-153.
 32. Blackorby, C., R. Davidson, and W. Schworm (1991). “Implicit Separability: Characterization and Implications for Consumer Demand,” *Journal of Economic Theory* **55**, 364-399.
 33. Blackorby, C., R. Davidson, and W. Schworm (1991). “The Validity of Piecemeal Second-Best Policy,” *Journal of Public Economics* **46**, 267-290.
 34. Davidson, R. and J. G. MacKinnon (1992). “A New Form of the Information Matrix Test,” *Econometrica* **60**, 145-157.
 35. Davidson, R. and J. G. MacKinnon (1992). “Regression-Based Methods for Using Control and Antithetic Variates in Monte Carlo Experiments,” *Journal of Econometrics*, **54**, 203-222.
 36. Davidson, R., V. Dorfner, L.-A. Gérard-Varet, and D. Laussel (1992). “Les marchés de l’agro-industrie en Europe et la Politique Agricole Commune,” *Cahiers d’Économie et Sociologie Rurales* **22**, 53-64.
 37. Blackorby, C., R. Davidson, and W. Schworm (1993). “Economies with a Two-Sector Representation,” *Economic Theory*, **3**, 717-734.
 38. Davidson, R. and J.-Y. Duclos (1997). “Statistical Inference for Measurement of the Incidence of Taxes and Transfers,” *Econometrica*, **65**, 1453-1465.
 39. Davidson, R., W. Labys, and J.-B. Lesourd (1998). “Wavelet Analysis of Commodity Price Behaviour,” *Computational Economics*, **11**, 103-128.
 40. Davidson, R. and J. G. MacKinnon (1998). “Graphical Methods for Investigating the Size and Power of Hypothesis Tests,” *The Manchester School*, **66**, 1-26.
 41. Ado, I., and R. Davidson (1999). “Le Rôle de l’Économétrie,” in *Traité de Philosophie Économique*, eds A. Leroux et A. Marciano, De Boeck, Paris, pp 319-333.
 42. Davidson, R. and J. G. MacKinnon (1999). “Bootstrap testing in Nonlinear Models,” *International Economic Review*, **40**, 487-508.
 43. Arnott, R. J., R. Braid, R. Davidson, and D. Pines (1999). “A General Equilibrium Spatial Model of Housing Quality and Quantity,” *Regional Science and Urban Economics*, **29**, 283-316.
 44. Davidson, R. and J. G. MacKinnon (1999). “The Size Distortion of Bootstrap Tests,” *Econometric Theory*, **15**, 361-376.
 45. Davidson, R. and J. G. MacKinnon (2000). “Bootstrap Tests: How Many Bootstraps,” *Econometric Reviews*, **19**, 55-68.

46. Davidson, R. and J.-Y. Duclos (2000). "Statistical Inference for Stochastic Dominance and for the Measurement of Poverty and Inequality," *Econometrica*, **68**, 1435-1464.
47. Davidson, R. (2000). "Comment on *Recent Developments in Bootstrapping Time Series*, by Berkowitz and Kilian," *Econometric Reviews*, **19**, 49-54.
48. Davidson, R. (2000). "Efficiency and Robustness in a Geometrical Perspective," in *Applications of Differential Geometry to Econometrics*, eds. P. Marriott and M. Salmon, Cambridge, pp 151-183.
49. Davidson, R. and J. G. MacKinnon (2001). "Artificial Regressions," in *A Companion to Theoretical Econometrics*, ed. B. H. Baltagi, Blackwell, Oxford, pp 16-37.
50. Davidson, R. and J. G. MacKinnon (2001). "Bootstrap J Tests of Nonnested Linear Regression Models," *Journal of Econometrics*, **109**, 167-193.
51. Davidson, R. and J. G. MacKinnon (2002). "Fast Double Bootstrap Tests of Nonnested Linear Regression Models", *Econometric Reviews*, **21**, 419-429.
52. Gasiorek, M., R. Davidson, S. Davies, B. Lyons, D. Ulph, R. Vaughan, and A. Winters (2004). "The Impact of a Single Currency in Europe on Product Markets: Theory and Evidence", in *European Integration and the Functioning of Product Markets*, eds A. Dierx, F. Ilzkovitz, and K. Sekkat, Edward Elgar.
53. Davidson, R. and J. G. MacKinnon (2006). "The Power of Asymptotic and Bootstrap Tests", *Journal of Econometrics*, **133**, 421-441.
54. Davidson, R. and J. G. MacKinnon (2006). "Bootstrap Methods in Econometrics", Chapter 23 of *Palgrave Handbook of Econometrics*, Volume 1, *Econometric Theory*, eds T. C. Mills and K. Patterson, Palgrave-Macmillan, London.
55. Davidson, R. and J. G. MacKinnon (2006). "The Case against JIVE", *Journal of Applied Econometrics*, **6**, 827-833.
56. Davidson, R. and J. G. MacKinnon (2007). "Improving the Reliability of Bootstrap Tests with the Fast Double Bootstrap," *Computational Statistics and Data Analysis*, **51**, 3259-3281.
57. Davidson, R. and E. Flachaire (2007). "Asymptotic and Bootstrap Inference for Inequality and Poverty Measures", *Journal of Econometrics*, **141**, 141-166.
58. Davidson, R. and J. G. MacKinnon (2007). "Moments of IV and JIVE Estimators", *Econometrics Journal*, **10**, 541-553.
59. Davidson, R. (2007). "Bootstrapping Econometric Models", *Quantile*, **3**, 13-36 (in Russian).
60. Davidson, R. and J. G. MacKinnon (2008). "Bootstrap Inference in a Linear Equation Estimated by Instrumental Variables", *Econometrics Journal*, **11**, 443-477.
61. Davidson, R. and E. Flachaire (2008). "The Wild Bootstrap, Tamed at Last", *Journal of Econometrics*, **146**, 162-169.

62. Davidson, R. (2008). “Exploring the Bootstrap Discrepancy”, *COMPSTAT 2008 Proceedings in Computational Statistics*, ed. Paula Brito, 131–142, Physica-Verlag.
63. Davidson, R. (2009). “Reliable Inference for the Gini Index”, *Journal of Econometrics*, **150**, 30–40.
64. Davidson, R. (2009). “Testing for Restricted Stochastic Dominance: Some Further Results”, *Review of Economic Analysis*, **1**, 34–59.
65. Davidson, R. and J. G. MacKinnon (2010). “Wild bootstrap tests for IV regression”, *Journal of Business and Economic Statistics*, **28**, 128–144.
66. Davidson, R. (2010). “Size Distortion of Bootstrap Tests: Application to a Unit Root Test”, *Review of Economic Analysis*, **2**, 169–193.
67. Davidson, R. (2010). “An Agnostic Look at Bayesian Statistics and Econometrics”, *Review of Economic Analysis*, **2**, 153–168.
68. Davidson, R. (2010). “Innis Lecture: Inference on Income Distributions”, *Canadian Journal of Economics*, **43**, 1122–1148.
69. Davidson, R. (2012). “Statistical Inference in the Presence of Heavy Tails”, *Econometrics Journal*, **15**, C31–C53.
70. Davidson, R. and J.-Y. Duclos (2013). “Testing for Restricted Stochastic Dominance”, *Econometric Reviews*, **32**, 84–125.
71. Davidson, R. and J. G. MacKinnon (2013). “Bootstrap Confidence Sets with Weak Instruments”, *Econometric Reviews*, **33**, 651–675, DOI: 10.1080/07474938.2013.825177.
72. Davidson, R. (2013). “Time and Causality”, *Annales d’Économie et de Statistique*, **109/110**, 7–22.
73. Davidson, R. and J. G. MacKinnon (2014). “Confidence Sets Based on Inverting Anderson-Rubin Tests”, *Econometrics Journal*, **17(2)**, S39–S58.
74. Cowell, F. A., R. Davidson, and E. Flachaire (2015). “Goodness of Fit: an Axiomatic Approach”, *Journal of Business and Economic Statistics*, **33(1)**, 54–67.
75. Davidson, R. and A. Cornea (2015). “A Parametric Bootstrap for Heavy Tailed Distributions”, *Econometric Theory*, **31**, 449–70.
76. Allen, A., S. Burgess, R. Davidson, and F. Windmeijer (2015). “More Reliable Inference for the Dissimilarity Index of Segregation”, *Econometrics Journal*, **18**, 40–66; doi: 10.1111/ectj.12039
77. Davidson, R. and J. G. MacKinnon (2015). “Bootstrap Tests for Overidentification in Linear Regression Models”, *Econometrics*, **3**, 825–63, doi:10.3390/econometrics3040825
78. Davidson, R. (2016). “Computing, the Bootstrap, and Economics”, Presidential address to the Canadian Economics Association, *Canadian Journal of Economics*, **48**, 1195–1214.

79. Davidson, R. (2017). “A Discrete Model for Bootstrap Iteration”, *Journal of Econometrics*, **201**, 228–236, doi: 10.1016/j.jeconom.2017.08.005
80. Davidson, R. (2017). “Diagnostics for the Bootstrap and Fast Double Bootstrap”, *Econometric Reviews*, **36**, 1021–1038, doi:10.1080/07474938.2017.1307918
81. Davidson, R. and V. Zinde-Walsh (2018). “Advances in Specification Testing”, *Canadian Journal of Economics*, doi:10.1111/caje.12309
82. Davidson, R. (2018). “Statistical Inference on the Canadian Middle Class”, *Econometrics*, 6(1), 14; <https://doi.org/10.3390/econometrics6010014>
83. Ben Maatoug, A., R. Lamouchi, R. Davidson, and I. Fatnassi (2018). “Modelling Foreign Exchange Realized Volatility Using High Frequency Data: Long Memory versus Structural Breaks”, *Journal of Economic Modelling and Econometrics*, **10**, 1–25.

Books:

Estimation and Inference in Econometrics, with J.G. MacKinnon, Oxford University Press, New York (1993).

Econometric Theory and Methods, with J.G. MacKinnon, Oxford University Press, New York (2004).

Other Publications:

Entry on “Stochastic Dominance” in *New Palgrave Dictionary of Economics*, 2nd edition, eds L. Blume and S. N. Durlauf (2006).

Entry on “Chow Test”, in Darity, William A., Jr. *International Encyclopedia of the Social Sciences*, 2nd edition. 9 vols. Detroit: Macmillan Reference USA, 2008.

Other papers, including work in progress:

1. Davidson, R. (1990). “The Geometry of the Wald Test,” Queen’s Institute of Economic Research, DP #800.
2. Davidson, R. (2000). “Bootstrap Confidence Intervals Based on Inverting Hypothesis Tests,” Document de travail, GREQAM #00A09.
3. Davidson, R. and M. Trokić (2016). “The Fast Iterated Bootstrap”, Working Paper, McGill University.

Participation at Conferences:

Econometric Society:

World Congress, Aix-en-Provence, 1980	ESEM, Berlin, 1998
ESEM, Dublin, 1982	Member, Program Committee, Econometrics
ESEM, Pisa, 1983	ESEM, Santiago de Compostela, 1999
North American Winter Meeting, San Francisco, 1983	Member, Program Committee, Econometrics
ESEM, Madrid, 1984	ESEM, Lausanne, 2001
Summer Meeting, Paris, 1985	Member, Program Committee, Econometrics
World Congress, Boston, 1985	ESEM, Stockholm, 2003
ESEM, Budapest, 1986	Member, Program Committee, Econometrics
ESEM, Bologna, 1988	Latin American Meeting, Panama City, 2003
Member, Program Committee, Econometrics	Invited speaker
World Congress, Barcelona, 1990	ESEM, Madrid, 2004
ESEM, Brussels, 1992	Member, Program Committee, Econometrics
ESEM, Maastricht, 1994	World Congress, London, 2005
Member, Program Committee, Econometrics	ESEM, Vienna, 2006
World Congress, Tokyo, 1995	Member, Program Committee, Econometrics
Member, Program Committee, Econometrics	LAMES, Bogotá, 2007
ESEM, Istanbul, 1996	Member, Program Committee, Econometrics
Member, Program Committee, Econometrics	World Congress, Montreal, 2015
ESEM, Toulouse, 1997	Member, Local Organising Committee
Member, Program Committee, Econometrics	

Canadian Economic Theory Conference:

Québec, 1979	Edmonton, 1982
Vancouver, 1980	

Canadian Economics Association:

Montréal, 1980	Ottawa, 2011
Vancouver, 1983	Calgary, 2012
Montréal, 2006	Montréal, 2013
Halifax, 2007	Vancouver, 2014
Vancouver, 2008	Toronto, 2015
Toronto, 2009	Ottawa, 2016
Québec, 2010	Antigonish, 2017

Société Canadienne de Science Économique:

Sherbrooke (Québec), 2011	Québec, 2013
Mont Tremblant (Québec), 2012	Montréal, 2015

Econometric Study Group (England):

Bristol, 1986	Bristol, 2002
Bristol, 1988	Bristol, 2003
Warwick, 1989	Bristol, 2004
Bristol, 1991	Bristol, 2005
Bristol, 1993	Bristol, 2006
Bristol, 1994	Bristol, 2007
Bristol, 1995	Bristol, 2008
Bristol, 1996	Bristol, 2009
Bristol, 1997	Bristol, 2013
Bristol, 1998	Bristol, 2014
Bristol, 1999	Bristol, 2015
Bristol, 2000	Bristol, 2016
Bristol, 2001	Bristol, 2017

Canadian Econometrics Study Group:

Montréal, 1986	Toronto, 2004
Hamilton, 1989	Vancouver, 2005
Guelph, 1990	Niagara Falls, 2006
Québec, 1991	Montreal, 2007
Ottawa, 1992	Montreal, 2008
Toronto, 1993	Ottawa, 2009
Windsor, 1994	Vancouver, 2010
Waterloo, 1996	Toronto, 2011
Kingston, 1997	Kingston, 2012
London, 1998	Waterloo, 2013
Montréal, 1999	Vancouver, 2014
Guelph, 2000	Guelph, 2015
Waterloo, 2001	London, 2016
Québec, 2002	North York, 2017
Hamilton, 2003	

Lebanese Econometric Study Group:

Beirut, 2017

Australia and New Zealand Econometric Study Group

Brisbane, 2018

Others

“Resampling Methods in Econometrics”

CRDE, Montreal, October 2001.

“Semiparametrics in Rio”,

Fondation Getulio Vargas, Rio de Janeiro, July 2004.

“Financial Econometrics”,
 CIREQ, Montreal, May 2004.
 “Operator Methods in Microeconometrics, Time Series, and Finance”,
 CIREQ, Montreal, November 2004.
 “Time Series Conference”,
 CIREQ, Montreal, December 2005.
 “Computational and Financial Econometrics”,
 Geneva, April 2007.
 “COMPSTAT08”,
 Porto, August 2008.
 “First French Econometrics Conference”,
 Toulouse, December 2009.
 “Third French Econometrics Conference”,
 Aix-en-Provence, December 2011.
 13th OxMetrics User Conference,
 Aarhus, September 2013.
 “Recent Developments for Bootstrap Methods in Time Series Data”,
 Copenhagen, September 2013.
 “Econometrics Conference in Honor of Dr Maasoumi”,
 Atlanta, November 2014
 “Frontiers of Theoretical Econometrics”, in honor of Don Andrews,
 Konstanz, August 2015
 “René Garcia’s 65th Anniversary Conference”,
 Montreal, August 2015

Refereeing for Journals:

Annales d’Économie et de Statistique
Applied Economics
Cahiers Économique de Bruxelles
Canadian Journal of Economics
Communications in Statistics
Computational Statistics and
Data Analysis
Econometrica
Econometric Theory
Econometric Reviews
Économie Publique
Empirical Economics
European Economic Review
International Economic Review

International Journal of Finance
and Economics
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