CURRICULUM VITAE

Emmanuel Guerre

PERSONAL

French citizenship
Professor
School of Economics and Finance
Queen Mary, University of London
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EDUCATION

Accreditation to Supervise Research (a second Thesis required to supervise Ph.D. Students), Statistics, Université Paris VI, July 2001 .
Ph. D. in Applied Mathematics (Statistics), Université Paris VI, January 1993.
Statisticien-Economiste, Ecole Nationale de la Statistique et de l'Administration Economique (ENSAE), 1989.
Diplôme d'Etudes Approfondies "Economie mathématique et économétrie", Université Paris I, 1989.

POSITIONS HELD

Professor, Department of Economics, Queen Mary, University of London, since September 2006.

Assistant Professor (Maître de Conférences) Université Paris VI, Department of Pure and Applied Mathematics, October 1993-August 2006.

Visiting Assistant Professor, Department of Economics, University of Southern California, Fall 2001.

Teaching Assistant (Assistant Temporaire d'Enseignement et de Recherche), Université Paris IX, 1992-1993 and Université Paris VI, 1991-1992.

OTHER POSITIONS

Fellow of CREST (Centre de Recherche en Economie et STatistique), 1993-2000, 2001-2006.

Ph. D. Student, CREST (Centre de Recherche en Economie et STatistique), 1989-1993.

Administrative positions :
- Codirector of Graduate Studies, Department of Economics, Queen Mary, University of London, 2006-2010.
- Member of the Conseil National de l'Enseignement Supérieur et de la Recherche, 2000-2001.
- Member of the Administration Council of Université Paris VI, 1999-2000.
- Member of the Council of the Department of Pure and Applied Mathematics, Université Paris VI, 1997-2000.
- Member of the Recruiting Committee of the Université Marne la Vallée (Pure and Applied Mathematics) 1995, Paris VI (Applied Mathematics), 1995-2006.
- Member of the Council of the Institut de Statistique de l'Université de Paris, 1994-1997.
- Students Recruiting Committee of Institut de Statistique de l'Université de Paris, 1995-1996.

AWARDS AND GRANTS

"Prime d'encadrement doctoral et de recherche", 2004–2006

Sabbatical year, 2001-2002, Université Paris VI.

CREST Ph. D. Grant, 1989-1991.

TEACHING EXPERIENCE

- Graduate Courses :
  - Advanced Econometrics (PhD course), Queen Mary, University of London, 2010-
  - Econometrics C (Master Advanced Econometrics Course preparing for PhD), Queen Mary, University of London, 2012-
  - Econometrics B, Queen Mary, University of London, 2007-
  - Mathematical Statistics, Statistics stream of the Master of Mathematics, Université Paris VI, 1996-2006.
  - Probability and Statistics for Economists, graduate course (1st year), Department of Economics, University of Southern California, 2001.
  - Qualitative variables, time series project, Institut de Statistique de l'Université de Paris (ISUP), 2nd and 3rd years, 1995-1997.

- Undergraduate Courses :
  - Introductory Econometrics, 2nd year, Queen Mary, University of London, 2009.
  - Statistical Methods in Economics 1, 1st year, Queen Mary, University of London, 2007-2008.
  - Data Analysis and Regression, 3rd year of the Licence of Mathematics, Paris VI, 2004-2006.
  - Introduction to Probability and Statistics for Economists, Department of Economics, University of Southern California, 2001.
  - Statistics, Diplôme d'Etudes Universitaires Génerales, Mention " Gestion et Economie Appliquées", 1st and 2nd year, Paris IX, 1992.

- Graduate Tutoring : Applied Statistics, Maîtrise de Mathématiques Appliquées, Paris VI, 1994-1998 ; Mathematical Statistics, Maîtrise de Mathématiques Appliquées, Paris VI and Institut de Statistique de l'Université de Paris, 1994-1997 ; Statistics of Stochastic Processes, Maîtrise de Mathématiques Appliquées Paris VI and Institut de Statistique de l'Université de Paris, 1991 and 1994-1995 ; Statistics, Ecole Nationale de la Statistique et de l'Analyse de l'Information, 1994 ; Mathematical Statistics, Ecole Nationale de la Statistique et de l'Administration Economique (2nd year), 1992 ; Measure Theory and Complex Analysis, Institut de Statistique de l'Université de Paris (1st year), 1991 ; Probability Theory, Ecole Nationale de la Statistique et de l'Administration Economique, (1st year), 1989-1990.

- Undergraduate Tutoring : Analysis, Diplôme d'Etudes Universitaires Générales "Mathématiques, Informatique et Applications aux Sciences" (1st year), Université Paris VI ; Algebra, Diplôme d'Etudes Universitaires Générales "Mathématiques, Informatique et Applications aux Sciences" (1st year), Université Paris VI ; Fonctions with several variables and differential calculus, 2nd year of Licence, Université Paris VI.

- Graduate Placement Coordinator for the Statistics stream of the Master of Mathematics, Paris VI, 2003-2006.

SUPERVISION EXPERIENCE

- Ph.D. Students :
  - N. Gimenes Sanches, since September 2010.
  - R. Samb, "Nonparametric estimation for regression error terms"(joint with D. Bosq) 2005-2010 (Post doctoral position, ISBA Louvain, 2010).
  - C. Sabbah, "Quantile Nonparametric Estimation with applications to Auction Models", (financed with a grant of the French Ministry of Education and Research), 2004-2010 (Post doctoral position, INSERM, 2010. Assistant Professor, Lille 3, 2011).
- Dissertation Ph. D. Committee Member :
  - Milan Nedeljkovic, "Essays in Time Series Econometrics", University of Warwick,2011.
  - Sorawoot Srisuma, "Essays on Semiparametric Estimation of Markov Decision", London School of Economics, 2010.
  - Stefano Sachetto, "Structural Estimation of Takeover Contests", London Business School, 2010.
  - Ludovic Giet, "Estimation nonparamétrique de modèles de diffusion", Université de la Méditerranée en Sciences Economiques, 2005.
  - J. Maës, "Statistique non paramétrique des processus dynamiques réels en temps discret", Université Paris VI, 1999.
- Memoir Advising :
  - N. Gimenes, "Quantile Approach for Auction Models", 2010.
  - M. Imram, "A Review in Nonparametrics", 2008.
  - C. Zelli, "Tail Index Estimation", 2006.
  - K. Diallo, "Treatment Effects", 2004.
  - M. Si Laouina, "Data-Driven Nonparametric Tests for Regression Models", 2004.
  - A. Ouissi, "Data-Driven Nonparametric Tests for Density Goodness-of-Fit", 2004.
  - C. Sabbah, "Auction Models", 2004.
  - M. Lahjouji, "Nonparametric regression under arbitrary design", 2003.
  - Y. Andrieux and E. Klotz, "Nonparametric Tests of Qualitative Hypotheses", joint with Ecole Nationale de la Statistique et de l'Administration Economique, 2000.

PROFESSIONAL ACTIVITIES

Editorial Board of *Annals of Economics and Statistics*, *Econometric Journal*, *Econometric Theory*.

Referee for *Annales d'Economie et de Statistique*, *Annals of Statistics*, *Bernoulli*, *Comptes-Rendus à l'Académie des Sciences*, *Computational Statistics and Data Analysis*, *Econometrica*, *Econometric Journal Econometric Theory*, *Journal of Econometrics*, *Journal of Financial Econometrics*, *Journal of Statistical Planning and Inference*, *Journal of Time Series Analysis*, *Publications de l'Institut de Statistique de l'Université de Paris*, *Quantitative Economics*, *Review of Economic Studies*, *Statistical Inference for Stochastic Processes.*

Reviewer for the Economic and Social Research Council (UK), National Science Fondation (US), Social Sciences and Humanities Research Council of Canada, and City University of Hong-Kong, London School of Economics.

Programme Committee Memberships : Member of the Econometrics and Empirical Economics (EEE) Programme Committee of the Econometric Society European Meeting (ESEM) : Oslo (2011) ; Barcelona (2009) ; Milano (2008) ; Budapest (2007) ; Vienna (2006) ; Madrid (2004).

Seminar organization

- Econometric Reading Group, Queen Mary, University of London, since Sept. 2006 ;
- Séminaire Parisien de Statistiques, 2001-2005.

SEMINARS AND CONFERENCES PRESENTATIONS

Conferences

- Brazilian School of Econometrics and Time Series, Gramado, Brazil, Invited talk, August 2011.
- Quantile Regression Methods : Theory and Applications , Humboldt University, Germany, October 2010.
- Econometric Workshop, Bristol, United Kingdom, June 2009.
- Journées de Statistiques de Rennes, France, Invited Talk, December 2008.
- Econometric Society European Meeting, Milano, Italy, August 2008.
- North American Meeting of The Econometric Society, Pittsburg, United Stated of America, June 2008.
- European Science Fondation Santander Workshop on specification analysis, Spain, Invited Talk, December 2005.
- Kiel-Munich Workshop on the Economics of Information and Network Industries, Germany, Invited Discussant, August 2005.
- European Conference of the Econom[etr]ics Community, Marseille, France, December 2004.
- European Meeting of the Econometric Society, Madrid, Spain, August 2004.
- Quatrième rencontres d'Econométrie et de Statistique Lille 3-Littoral, France Invited Talk, June 2003.

- Institute of Statistical Mathematics Symposium “Statistics, Combinatorics and Geometry”, Tokyo, Japan, March 2003.
- European Conference of the Econom[etr]ics Community, Bologna, Italy, December 2002.
- European Meeting of the Econometric Society, Venice, Italy, August 2002.
- Journées Franco-Belges de Statistiques, Bruxelles, Belgium, May 2002.
- European Meeting of the Econometric Society, Toulouse, France, August 1997.
- Journées Franco-Allemandes de Statistiques, Garchy, France, September 1996.
- Journées Franco-Belges de Statistiques, Bruxelles, Belgium, November 1995.
- Journées Franco-Allemandes de Statistiques, Schmerwitz, Germany, September 1995.
- Bernoulli Society European meeting of Statistics, Aarhus, Sweden, August 1995.
- Ecole d’été de Probabilités de Saint Flour, France, July 1994.
- European Seminar in Statistics, Oxford, United Kingdom, December 1994.
- European Conference of the Econom[etr]ics Community, Oxford, United Kingdom, December 1993.
- European Meeting of the Econometric Society, Brussels, Belgium, August 1992.
- Journées de l’Association de la Statistique et de ses Utilisateurs, Brussels, Belgium, May 1992.
- European Conferences of the Econom[etr]ics Community, Rotterdam, The Netherlands, December 1991.
- European Meeting of the Econometric Society, Cambridge, United Kingdom, September 1991.
- Journées de l’Association de la Statistique et de ses Utilisateurs, Strasbourg, France, May 1991.
- Journées des Jeunes Economètres, Toulouse, France, April 1991.

Seminars

- Economic Seminar, Warwick University, CRETA Seminar, November 2010.
- Statistics Seminar, Toulouse School of Economics, November 2010.
- Joint Econometrics and Statistics Workshop, London School of Economics, October 2010.
- Econometrics Seminar, London School of Economics, March 2010.
- Economics Seminar, University of Southampton, November 2009.
- Séminaire de Statistiques, IMAG, Université Grenoble 1, November 2008.
- Departmental Seminar, Department of Economics, Keele University, May 2007.
- Séminaire d’Economie, BETA, Université Louis Pasteur, Strasbourg, December 2006.
- Joint Econometrics and Statistics Workshop Series, London School of Economics, November 2006.
- STICERD Econometrics Seminar, London School of Economics, October 2006.
- Statistics Seminar, Weierstrass Institute, Berlin, June 2006.

- Economics and Econometrics Seminar, Queen Mary, University of London, May 2006.
- Departmental Seminar, University of Warwick, Department of Economics, January 2006.
- Economics and Finance Seminar, HEC, January 2006.
- Economics and Econometrics Seminar, University of Southampton, November 2005.
- Séminaire d'Econométrie et de Statistique, Université Aix-Marseille, June 2005.
- Séminaire de Mathématiques appliquées, Université de Nantes, February 2005.
- Econometric Lunch Seminar, University College London, February 2005.
- Séminaire de Mathématiques appliquées, Université du Havre, January 2005.
- Econometric Workshop, University Carlos-III, Madrid, November 2004.
- Séminaire Probabilités-Statistiques, Université Paris Nord, April 2004.
- Seminar in Econometrics and Statistic, ECARES, Université Libre de Bruxelles, March 2004.
- Séminaire Probabilités et Statistique, Université de Montpellier II, March 2004.
- Séminaire de Statistiques, Université Grenoble I, June 2003.
- Séminaire de Probabilités et Statistiques, Université de Marne la Vallée, March 2003.
- Groupe de travail de Probabilités, Université d'Orléans, February 2003.
- Séminaire Econométrie et Statistique, GREMAQ, January 2003.
- Groupe de travail de probabilités numériques, statistique des processus et finance, Laboratoire de Probabilités, Université Paris VI, March 2002.
- Séminaire Parisien de Statistiques, Paris, February 2002.
- Seminar in Econometrics and Statistics, Université Libre de Bruxelles, February 2002.
- Econometric seminar, University of Southern California, September and November 2001.
- Séminaire RID (Département d'économie de l'Université Paris I), February 2001.
- Séminaire GREMAQ, Université Toulouse I, February 2000.
- Séminaire de Statistique, Université Grenoble I, February 1999.
- WIAS Institute, Berlin, September 1997.
- Séminaire de Statistique de l'Université Pierre Mendès-France à Grenoble, May 1995.
- Séminaire Malinvaud, CREST-INSEE, March 1994.
- Seminar of the Department of Probability and Statistics, Chapel Hill, September 1993.
- Séminaire de Statistique du CORE à l'Université Catholique de Louvain, May 1993.
- Séminaire de Statistique de l'Université de Coimbra, March 1992.

INVITATIONS

- Department of Economics, Université du Québec à Montréal, July 2006.
- Department of Statistics, Weierstrass Institute, Berlin, June 2006.
- Department of Economics, University College London, February 2005.
- Department of Economics, University Carlos III, Madrid, November 2004.
- Institute of Statistical Mathematics, Tokyo, March 2003.
- GREMAQ, Université de Toulouse 1, February 2003.
- Department of Economics, University of Southern California (invitation by Prof. Q. Vuong), Fall 2001.
- Department of Economics, Université du Québec à Montréal, (invitation by Prof. A. Guay), January 2001.
- Department of Economics, University of Southern California (invitation by Prof. Q. Vuong), July 2000.
- Institut d'Economie Industrielle and Department of Economics at INRA-ESR Toulouse (Institut National de Recherche Agronomique), France, (Invitation by P. Lavergne), September 1998.
- Department of Industrial Engineering and Management, Technion, Haifa, Israel (invitation by Prof. O. Lieberman), June 1998.
- Institute for Statistics and Econometrics, Humboldt University, Berlin (invitation by Prof. W. Härdle), September 1997.
- Department of Economics, University of Southern California (invitation by Prof. Q. Vuong,) April 1996.
- Center for Stochastic Processes, Chapel Hill, September 1993 ; Department of Economics and INRA Toulouse, (invitation by Prof. Q. Vuong), November 1992.
- University of Coimbra (Portugal), Department of Statistics, March 1992.

PUBLICATIONS

19. Robust Adaptive Rate-Optimal Testing for the White Noise Hypothesis, with A. Guay and S. Lazarova. October 2011, 35 p. plus Supplementary Material. Revision to be sent to *Journal of Econometrics*. `http ://arxiv.org/abs/1106.2014.`
18. Uniform bias study and Bahadur representation for local polynomial estimators of the conditional quantile function, with C. Sabbah. September 2009, 33p. Forthcoming, *Econometric Theory*. `http ://arxiv.org/abs/1105.5038.`
17. Semiparametric estimation of first-price auctions with risk averse bidders, with S. Campo, I. Perrigne, and Q. Vuong. *Review of Economic Studies*, **78**, 2011, 112-147. With Supplementary Material, *Review of Economic Studies* website.

16 Nonparametric identification of risk aversion in first-price auctions under exclusion restrictions, with I. Perrigne and Q. Vuong. *Econometrica* **77**, 2009, 1193-1227. With Supplementary Material, *Econometrica* website.

15. Adaptive consistent unit root tests based on autoregressive threshold model, with F. Bec and A. Guay. *Journal of Econometrics* **142**, 2008, 94-133.

14. Semiparametric analysis of single index models under nonstationarity of the exogeneous variables, with H.R. Moon. *Econometric Theory* **22**, 2006, 721-742.

13. A data-driven nonparametric specification test for dynamic regression models, with A. Guay. *Econometric Theory* **22**, 2006, 543-586.

12. Rate-optimal data-driven specification testing for regression models, with P. Lavergne. *The Annals of Statistics* **33**, 2005, 840-870.

11. A note on the nonstationary binary choice logit model, with H.R. Moon. *Economic Letters* **76**, 2002, 267-271.

10. Minimax rates for nonparametric specification testing in regression models, with P. Lavergne. *Econometric Theory* **18**, 2002, 1139-1171.

9. Design adaptive nearest-neighbor regression estimation. *Journal of Multivariate Analysis* **75**, 2000, 219-244.

8. Optimal nonparametric estimation of first-price auctions, with I. Perrigne and Q. Vuong. *Econometrica* **68**, 2000, 525-574.

7. Optimal rate for nonparametric estimation in deterministic dynamical systems, with J. Maës. *Statistical Inference for Stochastic Processes* **1**, 1998, 157-173.

6. Exact asymptotic minimax constants for the estimation of analytical functions in L_p, with A.B. Tsybakov. *Probability Theory and Related Fields* **112**, 1998, 33-51

5. Geometric versus arithmetic random walk : the case of trended variables, with F. Jouneau. *Journal of Statistical Planning and Inference* **68**, 1998, 203-220.

4. The limit distribution of level crossings of random walk, and a simple unit root test, with P. Burridge. *Econometric Theory* **12**, 1996, 705-723.

3. Processus à mémoire longue et théorèmes non central limites : une introduction. *Pub. Inst. Stat. Univ. Paris 13XVI*, 1991, 71-91.

2. Estimation de contrastes de Kullback par la méthode du noyau : loi limite. *Compte-Rendus à l'Académie des Sciences*, Tome 313, Série 1, 1991, 321-324.

1. Estimation non paramétrique de l'entropie d'un processus stationnaire, *Compte-Rendus à l'Académie des Sciences*, Tome 311, Série 1, 1990, 61-63.

WORK IN PROGRESS

20. Two stage jackknife thresholding instrumental variables estimation of linear regression models, with A. Carriero and G. Kapetanios. July 2011.

Other papers in progress include a work with M. Fernandes on Smoothed Quantile

Regression ; work with N. Gimenes on Auction and Quantile Regression ; work with P. Gagliardini and O. Scaillet on Data-Driven Nonparametric Instrumental Variables ; work with Q. Vuong on Plug In Methods for Industrial Organization Models.

OTHER PAPERS

Adaptive rate-optimal detection of small autocorrelation coefficients, with A. Guay and S. Lazarova. June 2009, 62 p. Document Paper, Queen Mary, University of London.

Design-adaptive pointwise nonparametric regression estimation for recurrent Markov time series, 36p. INSEE D.P. n. 2004-22. Revise and Resubmit, *The Annals of Statistics*

Nonparametric tests for positivity and monotonicity, with Y. Andrieux (Cofinoga) and E. Klotz (Direction des études et synthèses économiques, INSEE), January 2001, 29p.

Efficient random rates for nonparametric regression under arbitrary designs, December 1999 (First version), 22p.

An analysis of the Box-Cox transformation for integrated time series. December 2000a, 42p.

Revised version of "On the score function of the Box-Cox transformation for integrated time series", January 1995, INSEE D.P. n. 9506.

A likelihood approximation for the Box-Cox transformation with integrated time series, December 2000b, 34p.

Revised version of "The general asymptotic behavior of estimators of the Box-Cox model for integrated time-series", March 1995, INSEE D.P. n. 9548.

Date : 10/2011