Guillaume CHEVILLON

Professeur
Département: Systèmes d'Information, Data Analytics et Opérations
ESSEC Business School
3 avenue Bernard Hirsch
95021 Cergy-Pontoise
France

Email: chevillon@essec.edu
Numéro de téléphone: +33 (0)1 34 43 36 44
Pays d'origine: France

INTERETS DE RECHERCHE

data, Economie, Intelligence artificielle (IA), Econométrie, Macroéconomie, Analyse des prévisions

FORMATION

2004	Ph.D. en Economie, University of Oxford, Royaume-Uni
2000	M.Phil. en Economie, Brasenose College, University of Oxford, Royaume-Uni
1998	M.Sc. en Ingénierie d'Execution (Diplôme d'Ingénieur), Mines ParisTech, France

EXPERIENCE PROFESSIONNELLE

Positions académiques principales

2015 - Présent	Professeur, ESSEC Business School, France
2010 - 2015	Professeur associé, ESSEC Business School, France
2006 - 2010	Professeur assistant, ESSEC Business School, France

Autres affiliations académiques

2025 - 2026	Responsable de chaire Industries Culturelles, Arts & Technologies Créatives, ESSEC Business School, France
2020 - 2026	Directeur Académique Intelligence Artificielle pour le Business & Economie Digital, ESSEC Business School, France
2020 - 2022	Responsable de département IDS, ESSEC Business School, France
2015 - 2025	CoDirecteur du MSc in Data Sciences & Business Analytics (ESSEC-CentraleSupélec) Campus Cergy et Singapour, ESSEC Business School, France
2020 - 2020	Professeur visitant, UNSW Business School, Australie
2020 - 2020	Professeur visitant, Fukuoka University, Japon
2020 - 2020	Professeur visitant, Keio University, Japon
2012 - 2013	Chercheur Visitant (9 mois), Département Economie, New York University, États-Unis
2012 - 2012	Chercheur Visitant (3 mois), Fonction Monnaie et Macro, Federal Reserve Bank

	of New York, États-Unis
2011 - 2011	Professeur Visitant (un demi semestre), Département Economie, University of Oxford, Royaume-Uni
2008 - Présent	Chercheur Associé, Centre de recherche en économie et statistique (CREST), France
2007 - 2010	Chercheur Visitant (séjours régulier plusieurs fois par an), Département Economie, Brown Université, États-Unis
2003 - 2006	Research Fellow (Economie) à OFCE, Institut d'Etudes Politiques, France
2000 - 2002	Assistant de Recherche pour le Prof D. F. Hendry, Département Economie, University of Oxford, Royaume-Uni

BOURSES, PRIX ET DISTINCTIONS

Bourses

2034	ESSEC Foundation White Project, Fondation ESSEC
2023	Research grant on AI driven oncological treatments, France
2021	CY Projet Emergence, France
2016	Project Blanc, Fondation ESSEC, France
2014	Divers financements du Labex MME-DII, Labex MME-DII, France
2007	Financement régulier du Centre de Recherche de l'ESSEC depuis 2007, ESSEC Business School, France
2007	Bourses de recherche, Europlace Institute of Finance (en collaboration), Institut Europlace de Finance (IEF), France

PUBLICATIONS

Articles

BAUWENS, L., CHEVILLON, G. et LAURENT, S. (2023). We modeled long memory with just one lag! *Journal of Econometrics*, 236(1), pp. 105467.

CHEVILLON, G., MAVROEIDIS, S. et ZHAN, Z. (2020). Robust Inference in Structural Vector Autoregressions with Long-Run Restrictions. *Econometric Theory*, 36(1), pp. 86-121.

BANERJEE, A., CHEVILLON, G. et KRATZ, M. (2020). Probabilistic Forecasting of Bubbles and Flash Crashes. *Econometrics Journal*, 23(2).

CHEVILLON, G., HECQ, A. et LAURENT, G. (2018). Generating Univariate Fractional Integration within a Large VAR(1), *Journal of Econometrics*, 1(204), pp. 54-65.

CHEVILLON, G. et MAVROEIDIS, S. (2018). Perpetual Learning and Apparent Long Memory. *Journal of Economic Dynamics and Control*, 90, pp. 343-365.

CHEVILLON, G. et MAVROEIDIS, S. (2017). Learning can generate long memory. *Journal of Econometrics*, 198(1), pp. 1-9.

CHEVILLON, G. (2017). Robust Cointegration Testing in the Presence of Weak Trends, with an Application to the Human Origin of Global Warming. *Econometric Reviews*, 36(5), pp. 514-545.

CHEVILLON, G. (2016). Multistep Forecasting in the Presence of Location Shifts. *International Journal of Forecasting*, 32(1), pp. 121-137.

CHEVILLON, G. (2014). Multi-step Forecast Error Corrections: A Comment on “Evaluating Predictive Densities of US Output Growth and Inflation in a Large Macroeconomic Data Set” by Barbara Rossi and Tatevik Sekhposyan. *International Journal of Forecasting*, 30(3), pp. 683-687.

CHEVILLON, G., MASSMANN, M. et MAVROEIDIS, S. (2010). Inference in Models with Adaptive Learning. *Journal of Monetary Economics*, 57(3), pp. 341-351.

CHEVILLON, G. (2009). Multi-Step Forecasting in Emerging Economies: An Investigation of the South African GDP. *International Journal of Forecasting*, 25(3), pp. 602-628.

CHEVILLON, G. et RIFFLART, C. (2009). Physical Market Determinants of the Price of Crude Oil and the Market Premium. *Energy Economics*, 31(4), pp. 537-549.

CHARLETY-LEPERS, P., CHEVILLON, G. et MESSAOUDI, M. (2009). Stratégies de vote en AG face aux résolutions externes. *Revue Française de Gestion*, 198(8-9), pp. 277-296.

CHEVILLON, G. (2007). Direct Multi-step Estimation and Forecasting. *Journal of Economic Surveys*, 21(4), pp. 746-785.

CHEVILLON, G. (2005). Analyse Econométrique et Compréhension des Erreurs de Prévision. *Revue de l’OFCE*, 95, pp. 327-356.

CHEVILLON, G. et HENDRY, D. (2005). Non-parametric Direct Multi-Step Estimation for Forecasting Economic Processes. *International Journal of Forecasting*, 21, pp. 201-218.

CHEVILLON, G. et RIFFLART, C. (2004). Brouillard autour des puits de pétrole. *Revue de l’OFCE*, (253), pp. 1-4.

CHEVILLON, G. et DAP (2004). Les tribulations de la parité euro/dollar, *Revue de l’OFCE*, (252), pp. 1-4.

Chapitres d’ouvrage

CHEVILLON, G. et TIMBEAU, X. (2006). Impact du taux de change sur le tourisme en France. Dans: *Evolution Recente du commerce extérieur Français*. 1st ed. Paris: La Documentation Française, pp. 99-108.

CHEVILLON, G., HEYER, E. et LEMOINE, M. (2004). Perspectives de l'économie Française à l'horizon 2009. Dans: *Rapport d'information du Sénat n° 70*. 1st ed. Paris: pp. 138-203.

CHAUVIN, V., CHEVILLON, G. et HEYER, E. (2003). Perspectives de l'économie Française à l'horizon 2008. Dans: *Rapport d'information du Sénat n° 69*. 1st ed. Paris: pp. 132-188.

Actes d’une conférence

CHEVILLON, G. (2009). Multi-step Forecasting and Predictive Regressions. Dans: *Far Eastern and South Asian Meeting of the Econometric Society (Site internet)*. University of Tokyo.

CHEVILLON, G. (2009). Multi-step Forecasting in the Presence of Location Shifts. Dans: *3rd Annual Conference Recent Developments in Time Series Econometrics (Site Internet)*. University of Nottingham.

CHEVILLON, G., MASSMANN, M. et MAVROEIDIS, S. (2008). Inference in Models with Adaptive Learning, with an Application to the New Keynesian Phillips Curve. Dans: *Far Eastern and South Asian Meeting of the Econometric Society*. Singapore Management University (SMU).

CHEVILLON, G. (2008). Small Sample Properties of Multistep Forecasts in the Presence of Location Shifts. Dans: *CIMF Workshop Proceedings: Forecasting Under Model Instability*. University of Cambridge.

CHEVILLON, G. (2007). Finite Sample Distributions of Estimators and Predictors of Non-stationary Processes. Dans: *EEA-ESEM 2007*. European Economic Association (EEA).

CHEVILLON, G. (2007). Finite Sample Inference in the Presence of Stochastic and Deteministic Trends. Dans: *FEMES 2007. Far Eastern Meeting of the Econometric Society*. Academia Sinica.

CHEVILLON, G., MASSMAN, M. et MAVROEIDIS, S. (2007). Structural Inference in Models with Learning. Dans: *Proceedings of the Conference in the Honour of David F. Hendry*. Oxford University Press.

CHEVILLON, G. (2006). Finite Sample Cointegration in the Presence of Deterministic Trends. Dans: *NBER & NSF 2006 Time Series Conference*. Centre Interuniversitaire de Recherche en Économie Quantitative (CIREQ).

CHEVILLON, G. (2006). Finite Sample Cointegration Testing Using Weak Trends. Dans: *5e Journée d'Econométrie- Développements récents de l'économétrie appliquée à la finance*. EconomiX-Paris 10 Nanterre.

CHEVILLON, G. (2006). Finite Sample Cointegration Testing Using Weak Trends. Dans: *2006 LACEA-LAMES. Latin American Meeting of the Econometric Society*. ITAM.

Conférences

CHEVILLON, G. et KURITA, T. (2024). What does it take to control Global Temperatures? Dans: 31st Annual Symposium of the Society for Nonlinear Dynamics & Econometrics (SNDE) 2024. Padoue.

CHEVILLON, G. et KURITA, T. (2024). What Does it Take to Control Global Temperatures? A toolbox for estimating the impact of economic policies on climate. Dans: 4th Italian Workshop of Econometrics and Empirical Economics: Climate and Energy Econometrics 2024. Bolzano.

CHEVILLON, G. (2024). The Queer Algorithm. Dans: 2024 NeurIPS. Vancouver.

CHEVILLON, G. et BANERJEE, A. (2024). Estimating Random Coefficient Autoregressive Models using a Latent Method of Moment. Dans: Aarhus Workshop in Econometrics VI (AWE VI). Aarhus.

CHEVILLON, G. et KURITA, T. (2023). What Does it Take to Control Global Temperatures? Prospective and Counterfactual Carbon Abatement Policies in a Cointegrated VAR Model. Dans: 2023 Symposium of the Society for Nonlinear Dynamics & Econometrics. Orlando.

CHEVILLON, G. (2022). We modeled long-memory with one lag! Dans: 2022 Aarhus Workshop in Econometrics. Aarhus.

CHEVILLON, G. et KURITA, T. (2022). What Does It Take to Control Global Temperatures? Prospective and Counterfactual Carbon Abatement Policies in a Cointegrated Vector Autoregressive Model. Dans: 2022 International Symposium on Forecasting (IFS). Oxford.

CHEVILLON, G. (2022). The Bias-Variance Trade-off in (Un)Conditional Multistep Forecasting, Predictive Regressions and Local Projections. Dans: 2022 Society for Financial Econometrics (SoFiE) Annual Meeting. Cambridge.

CHEVILLON, G. et KURITA, T. (2022). What Does It Take to Control Global Temperatures? Prospective and Counterfactual Carbon Abatement Policies in a Cointegrated Vector Autoregressive Model. Dans: 2022 International Association for Applied Econometrics (IAAE) Conference. London.

BAUWENS, L., CHEVILLON, G. et LAURENT, S. (2022). We Modeled Long Memory with One Lag! Dans: 2022 Quantitative Finance & Financial Econometrics. Marseille.

CHEVILLON, G. et KURITA, T. (2022). Counterfactual Policy Analysis in a Cointegrated Vector Autoregressive Model, with an Application to Monetary Policy near the Zero Lower Bound. Dans: 2022 Society for Nonlinear Dynamics and Econometrics (SNDE) Symposium. Online.

BAUWENS, L. et CHEVILLON, G. (2021). We Modelled Long Memory with Just One Lag! Dans: 15th International Conference on Computational and Financial Econometrics (CFE). London.

BAUWENS, L., CHEVILLON, G. et LAURENT, S. (2019). Forecasting Long Memory through a VAR Model. Dans: 4th Vienna Workshop on High-Dimensional Time Series in Macroeconomics and Finance 2019.

CHEVILLON, G. (2019). The Bias-Variance Trade-off in Multistep Forecasting and Predictive Regressions at Intermediate and Long Horizons. Dans: 27th annual symposium of the Society for Nonlinear Dynamics and Econometrics 2019.

CHEVILLON, G. (2019). The Bias-Variance Trade-off in Multistep Forecasting and Predictive Regressions at Intermediate and Long Horizons. Dans: 2019 Quantitative Finance and Financial Econometrics (QFFE).

CHEVILLON, G. et MAVROEIDIS, S. (2019). The Shadow of a Doubt. Dans: 2019 Workshop Annuel de l'ANR MultiRisk.

CHEVILLON, G. (2018). Exuberance: Sentiments Driven Buoyancy. Dans: 2018 Econometric Theory and Time Series Analysis (ETTSA) Workshop.

BAUWENS, L., CHEVILLON, G. et LAURENT, S. (2018). Forecast Comparisons for Long Memory. Dans: Quantitative Finance and Financial Econometrics (QFFE 2018).

CHEVILLON, G., BAUWENS, L. et LAURENT, S. (2018). Forecasting Long Memory via a VAR Model. Dans: 12th International Conference on Computational and Financial Econometrics (CE) 2018.

CHEVILLON, G., BAUWENS, L. et LAURENT, S. (2018). Forecasting Long Memory via a VAR Model. Dans: 1st Applied Financial Econometrics Workshop.

CHEVILLON, G., BAUWENS, L. et LAURENT, S. (2018). Forecasting Long Memory via a VAR Model. Dans: Workshop on Long Memory.

CHEVILLON, G. et MAVROEIDIS, S. (2018). Perpetual Learning and Apparent Long Memory. Dans: 26th Annual Symposium of the Society for Nonlinear Dynamics & Econometrics.

BANERJEE, A., CHEVILLON, G. et KRATZ, M. (2018). Probabilistic Forecasting of Bubbles and Flash Crashes. Dans: 2018 Asian Meeting of the Econometric Society.

CHEVILLON, G., HECQ, A. et LAURENT, S. (2016). Long Memory Through Marginalization of Large Systems and Hidden Cross-Section Dependence. Dans: 2016 Asian Meeting of the Econometric Society (AMES2016).

CHEVILLON, G., HECQ, A. et LAURENT, S. (2016). Long Memory Through Marginalization of Large Systems and Hidden Cross-Section Dependence. Dans: 2016 Summer Forum of the Barcelona School of Economics.

CHEVILLON, G., MAVROEIDIS, S. et ZANG, Z. (2016). Robust Inference in Structural VARs with Long-Run Restrictions. Dans: 24th Symposium of the Society for Nonlinear Dynamics and Econometrics.

CHEVILLON, G., MAVROEIDIS, S. et ZHAN, Z. (2016). Robust Inference in Structural VARs with Long-Run Restrictions. Dans: 10th International Conference on Computational and Financial Econometrics.

CHEVILLON, G. et SOPHOCLES, M. (2015). Learning Can Generate Long Memory. Dans: 2nd Annual Conference of the International Association for Applied Econometrics (IAAE).

CHEVILLON, G., HECQ, A. et LAURENT, S. (2015). Long Memory through Cross-Section Dependence and Marginalization. Dans: 23rd Annual Symposium of the Society for Nonlinear Dynamics and Econometrics.

CHEVILLON, G., LAURENT, S. et HECQ, A. (2015). Long Memory Through Margnialization of Large Systems and Hidden Cross Section Dependence. Dans: 4th Long-Memory Symposium.

CHEVILLON, G., SOPHOCLES, M. et ZHAOGUO, Z. (2015). Robust inference in Structural VARs with Long-Run Restrictions. Dans: 38th Annual National Bureau of Economic Research (NBER) Summer Institute.

CHEVILLON, G., NAVROEIDIS, S. et ZHAN, Z. (2015). Robust Inference in Structural VARS within Long Run Restrictions. Dans: 16th OxMetrics User Conference.

CHEVILLON, G., BANERJEE, A. et KRATZ, M. (2014). Detecting and Forecasting Large Deviations and Bubbles in a Near-Explosive Random Coefficient Model. Dans: 68th European Meeting of the Econometric Society.

BANERJEE, A., CHEVILLON, G. et KRATZ, M. (2014). Detecting and Forecasting Large Deviations and Bubbles in a Near-Explosive Random Co-efficient Model. Dans: Summer Institute 2014 of the National Bureau of Economic Research.

CHEVILLON, G., BANERJEE, A. et KRATZ, M. (2014). Forecasting Bubbles in a Near Explosive Random Coefficient Model. Dans: 25th EC2 Conference on "Advances in Forecasting".

CHEVILLON, G., HECQ, A. et LAURENT, S. (2014). Persistence Through Correlation. Dans: 15th OxMetrics User Conference.

CHEVILLON, G., BANERJEE, A. et KRATZ, M. (2014). Sentiment Driven Buoyancy. Dans: 8th International Conference on Computational and Financial Econometrics (CFE 2014).

CHEVILLON, G. et MAVROEIDIS, S. (2014). The Shadow of a Doubt: The Dynamic Impact of Exceptional Uncertainty. Dans: 2014 Society for Nonlinear Dynamics and Econometrics (SNDE) Conference.

CHEVILLON, G. (2013). Detecting and Forecasting Large Deviations and Bubbles in a near Explosive Random Coefficient Model. Dans: 2013 NBER-NSF Time Series Conference.

CHEVILLON, G. (2013). Long Memory through Correlation. Dans: 7th Annual Methods in International Finance Network Workshop.

CHEVILLON, G., HECQ, A. et LAURENT, S. (2013). Long Memory Through Correlation. Dans: 7th International Conference on Computational and Financial Econometrics (CFE).

BANERJEE, A., CHEVILLON, G. et KRATZ, M. (2012). Detecting and Predicting Rational Asset Price Bubbles in a Near Explosive Random Coefficient Autoregressive Model. Dans: SMU-ESSEC Symposium on Empirical Finance and Financial Econometrics 2012.

CHEVILLON, G. (2012). Learning Can Generate Long Memory. Dans: 2012 NBER-NSF Time Series Conference.

CHEVILLON, G. et MAVROEIDIS, S. (2012). Learning Generates Long Memory. Dans: 20th Symposium of the Society for Nonlinear Dynamics and Econometrics.

Documents de travail

CHEVILLON, G., MAVROEIDIS, S. et ZHAN, Z. (2017). *Robust Inference in Structural VARs with Long-Run Restrictions*. ESSEC Business School.

CHEVILLON, G. (2017). *Robustness of Multistep Forecasts and Predictive Regressions at Intermediate and Long Horizons*. ESSEC Business School.

CHEVILLON, G., HECQ, A. et LAURENT, S. (2015). *Long Memory Through Marginalization of Large Systems and Hidden Cross-Section Dependence*. ESSEC Business School.

BANERJEE, A., CHEVILLON, G. et KRATZ, M. (2013). *Detecting and Forecasting Large Deviations and Bubbles in a Near-Explosive Random Coefficient Model*. ESSEC Business School.

CHEVILLON, G. (2013). *Robust Cointegration Testing in the Presence of Weak Trends, with an Application to the Human Origin of Global Warming*. ESSEC Business School.

CHEVILLON, G. (2012). *Local-Explosive Approximations to Null Distributions of the Johansen Cointegration Test, with an Application to Cyclical Concordance in the Euro Area*. ESSEC Business School.

CHEVILLON, G. et MAVROEIDIS, S. (2011). *Learning Generates Long Memory*. ESSEC Business School.

CHEVILLON, G. (2007). *Inference in the Presence of Stochastic and Deterministic Trends*. ESSEC Business School.

CHEVILLON, G. et RIFFLART, C. (2007). *Physical Market Determinants of the Price of Crude Oil and the Market Premium*. ESSEC Business School.

Presse

CHEVILLON, G. 2017. *Data Scientist: Think Big! Short interview by Mireille Weinber*. Octobre.

CHEVILLON, G. 2017. *Managing the robots. Short interview*. Septembre.

CHEVILLON, G. 2016. *Stop à l'anarchie sur les médias sociaux ? Interview by Thierry Boutte*. Novembre.

CHEVILLON, G. (2024). L'IA menace-t-elle l'emploi ? *L'Humanité*.

CHEVILLON, G. et SALVAING, L. (2024). Réussir la transformation numérique dépendra surtout de « la capacité des dirigeants d'entreprise à prendre les bonnes décisions pour ne pas se faire distancer ». *Le Monde*.

CHEVILLON, G. et MALAURENT, J. (2023). Nous ne sommes pas voués à être remplacés par des machines, aussi "intelligentes" soient-elles. *Le Monde*.

CHEVILLON, G. (2023). The algorithmic frontier for LGBTQI+ rights. *ESSEC Knowledge*.

CHEVILLON, G. (2023). Navigating algorithm insights into our sexual orientation. *Openly – Thomson Reuters Foundation*.

CHEVILLON, G. (2023). Intelligence artificielle : « Pour concevoir une agence de sécurité de l'IA, il faut penser, et surtout prévoir, son impact sur les comportements humains. *Le Monde*.

CHEVILLON, G. (2023). What is the economic cost of preventing climate change? *ESSEC Knowledge*.

CHEVILLON, G. (2022). L'algorithme est in influenceur comme les autres. *Le Monde*.

CHEVILLON, G. (2022). Le nouvel ambassadeur aux droits LGBT+ peut jouer un rôle crucial dans la réflexion sur les haines en ligne. *Le Monde*.

CHEVILLON, G. (2021). The power of persuading: Can and should we regulate AI algorithms? *OECD Publications*.

CHEVILLON, G. (2020). Laisser-faire or Policing social networks. ESSEC Knowledge & Reflets Magazine.

CHEVILLON, G. (2020). Laisser-faire or Policing social networks. *ESSEC Knowledge*.

CHEVILLON, G. (2019). Il semble illusoire de contrôler a priori les outils d'intelligence artificielle car leurs conséquences sont quasi imprévisibles. *Le Monde*.

CHEVILLON, G. (2018). Et si on réinitialisait les réseaux sociaux en 2019 ? *La Libre Belgique*.

CHEVILLON, G. (2018). Les employeurs sont à la recherche d'ingénieurs-manageurs, interview by M. de Amorim. *Le Monde*.

CHEVILLON, G. (2018). Et si on réinitialisait les réseaux sociaux ? *Libération*.

CHEVILLON, G. (2016). Des algorithmes dangereux pour le débat démocratique. *Libération*.

CHEVILLON, G. (2016). L'étudiant co-créateur de sa formation. *Le Monde des Grandes Ecoles*.

CHEVILLON, G. (2016). La nécessité de l'alliance data sciences et business analytics dans la création de valeur. *Journal des Grandes Écoles*.

CHEVILLON, G. (2015). La Banque centrale européenne agit-elle trop tard ? *La Tribune*.

CHEVILLON, G. (2014). How econometrics helps us explain Climate Change. *ESSEC Knowledge*.

CHEVILLON, G. (2014). Three Big Questions Preoccupying Economists. *ESSEC Knowledge*.

CHEVILLON, G. (2013). Homo-oeconomicus : un comportement modèle ou un modèle de comportement ? *La Tribune*.

CHEVILLON, G. (2012). Tous les électeurs sont-ils égaux ? *Les Echos*.

CHEVILLON, G. (2004). Buts et Abus d'une Constitution. *Libération*, pp. 40-40.

CHEVILLON, G. (2004). Commerce Extérieur: les Raisons du Déficit. Interview by Sophie Fay. *Le Monde*.

AUTRES ACTIVITES DE RECHERCHE

Membre d'un comité de lecture

2016 - 2020 Revue Economique

Relecteur pour :

Econometric Theory, Econometrics Journal, Energy Economics, International Journal of Forecasting, International Review of Economics and Finance, Journal of Applied Econometrics, Journal of Banking & Finance, Journal of Business and Economic Statistics, Journal of Econometrics, Journal of Economic Dynamics and Control, Journal of Economic Surveys, Journal of Forecasting, Journal of Housing Economics, Journal of the Royal Statistical Society: Series B (Statistical Methodology), Journal of Time Series Analysis, Lithuanian Mathematical Journal, Macroeconomic Dynamics, Nature Climate Change, Oeconomia, Oxford Bulletin of Economics and Statistics, Quantitative Economics, Review of Economic Dynamics, Revue Economique, Risk, Statistical Methods and Applications

Organisation d'une conférence

Depuis 2020	Local Organizer: 2020 (EC)^2 High Dimensional Modelling in Time Series
Depuis 2018	Co-Organized: Workshop in Time Series
Depuis 2017	Organizer: 19th Oxmetrics User Conference
Depuis 2017	Co-organizer 25th annual Symposium of the Society for Nonlinear Dynamics & Econometrics
Depuis 2016	Co-organizer: 8th French Econometrics Conference
2015	Co-Organisateur dela conférence "Advances in Time Series and Forecasting", en l'honneur de J.-P. Indjehagopian, avec un atelier sur « Current Trends in Time Series Econometrics », ESSEC Business School, France
2014	Co-organisateur de l'atelier de la Banque de France & ESSEC sur les Attentes et les Prévisions ("Expectations & Forecasting"), 10 Décembre. ESSEC-CentraleSupelec Conference sur le Big Data, 16 Mai.
Depuis 2006	Co-organisateur du séminaire sur les Statistiques et l'Econométrie de l'ESSEC, ESSEC Business School, France

Supervision de thèses / HDR

2019	Yong June YOON (ESSEC Business School), Directeur de thèse, Premier Poste : Economist - The Bank of Korea
2019	Joonsuk KWON (ESSEC Business School), Directeur de thèse, Premier Poste : Economist - The Bank of Korea
2016	Oana PEIA (ESSEC Business School), Co-directeur de thèse, Premier Poste : Assistant Professor - University College Dublin School of Economics

Autres activités de recherche

Depuis 2020	Member of the Scientific Committee of Symposium of the Society for Nonlinear Dynamics and Econometrics, University of Zagreb
Depuis 2019	Member of the Scientific Committee of Symposium of the Society for Nonlinear Dynamics and Econometrics, Federal Reserve Bank of Dallas
Depuis 2019	Member of Scientific Committee: Workshop in Financial Econometrics, LEMNA, NANTES
Depuis 2018	Member of the Scientific Committee of 10th French Econometrics Conference, Paris School of Economics & Paris 1 University
Depuis 2018	Member of the Scientific Committee of IEEE Conference on Technology Management, Operations and Decisions, Casablanca, Morocco
2015	Membre du Comité Scientifique du Colloque de la Société pour les Dynamiques Non-Linéaires et l'Econométrie, BI Norway, Mars 2015
Depuis 2020	Member: OECD Network of Experts on Artificial Intelligence, OECD
Depuis 2013	Ad-hoc reviewer for National Science Foundation, National Science Foundation, États-Unis
Depuis 2004	Relecteur pour National Science Foundation (US)

SERVICE

2017 - 2017	Member of Search Committee for the new Dean & President, ESSEC Business School, France
2016 - 2016	Member of Evaluation Committee of Faculty, ESSEC Business School, France
2010 - 2012	Elected to Evaluation Committee of Faculty, ESSEC Business School, France
Depuis 2006	Membre du Comité de Recrutement des Professeurs, ESSEC Business School, France
2006 - 2012	Membre de plusieurs Comités d'Enseignement et Pédagogiques & Jurys, ESSEC Business School, France