May 2013

Nour Meddahi

Toulouse School of Economics
21 allée de Brienne - Manufacture des Tabacs - 31000, France
Phone: +33 (0) 5 61 12 85 63
Fax: +33(0)5 61 12 86 37
E-mail: nour.meddahi@tse-fr.eu
Web-page: http://gremaq.univ-tlse1.fr/perso/meddahi/

EDUCATION:

- Ph.D., Economics, University of Toulouse, 1997.
- ENSAE, Paris, Diploma of Statistician-Economist, 1993.
- EHESS, Delta, Paris, M.A. in Mathematical Economics and Econometrics, 1993.
- Pierre et Marie Curie University, Paris, M.S. in Mathematics, 1991.

ACADEMIC POSITIONS:

2008-Present: Professor, Toulouse School of Economics.
2006-2008: Reader in Finance, Imperial College Business School, London.
2004-2007: Associate Professor, Université de Montréal, economics department.
1997-2004: Assistant Professor, Université de Montréal, economics department.

OTHER AFFILIATIONS:

2008-Present: GREMAQ and IDEI, Toulouse.
2006-2008: Risk Management Laboratory, Imperial College London.
1997-Present: CIREQ and CIRANO, Montréal.
1997-2002: CEPR.

TEACHING:

Financial Econometrics, Econometrics, Time-Series, Asset Pricing, Risk Management.

PUBLICATIONS:

- "The Economic Value of Realized Volatility: Using High-Frequency Returns for Option Valuation (with Peter Christoffersen, Bruno Feunou, and Kris Jacobs), *Journal of Finance and Quantitative Analysis*, forthcoming.
- "Bootstrapping Realized Multivariate Volatility Measures" (with Prosper Dovonon and Silvia Gonçalves), *Journal of Econometrics*, 2013, 172, 49-65.
- "Testing Distributional Assumptions: A GMM Approach" (with Christian Bontemps), *Journal of Applied Econometrics*, 2012, 978-1012.
- "Generalized Disappointment Aversion, Long-Run Volatility Risk and Asset Prices" (with M. Bonomo, R. Garcia, and R. Tedongap), *Review of Financial Studies*, 2011, 24, 82-122.
- "Market Microstructure Noise and Realized Volatility Forecasting" (with Torben Andersen and Tim Bollerslev), *Journal of Econometrics*, 2011, 160, 220-234.
- "Box-Cox Transforms for Realized Volatility" (with Silvia Gonçalves), *Journal of Econometrics*, 2011, 160, 129-144.
- "Bootstrapping Realized Volatility" (with Silvia Gonçalves), *Econometrica*, 2009, 77, 283-306.

• "Edgeworth Corrections for Realized Volatility" (with Silvia Gonçalves), *Econometric Reviews*, 2008, 27, 139-162.

• "GARCH and Irregularly Spaced Data" (with Eric Renault and Bas Werker), *Economics Letters*, 2006, 90, 200-2004.

• "Correcting the Errors: Volatility Forecast Evaluation Using High-Frequency Data and Realized Volatilities" (with Torben Andersen and Tim Bollerslev), *Econometrica*, 2005, 73, 279-296.

• "Testing Normality: A GMM Approach" (with Christian Bontemps), *Journal of Econometrics*, 2005, 124, 149-186.

• "Analytic Evaluation of Volatility Forecasts" (with Torben Andersen and Tim Bollerslev), *International Economic Review*, 2004, 45, 1079-1110.

• "Temporal Aggregation of Volatility Models" (with Eric Renault), *Journal of Econometrics*, 2004, 119, 355-379.

• "ARMA Representation of Integrated and Realized Variances," *The Econometrics Journal*, 2003, 6, 334-355.

• "A Theoretical Comparison Between Integrated and Realized Volatility", *Journal of Applied Econometrics*, 2002, 17, 479-508.

NON-REFEREED PUBLICATIONS:

• "Comment on "Realized Variance and Market Microstructure Noise" by Peter R. Hansen and Asger Lunde," (with René Garcia), *Journal of Business and Economic Statistics,* 2006, 24, 184-192.

• "The Applied Side of Jean-Jacques Laffont's Economics" (with Farid Gasmi and Quang Vuong), *Revue d'Économie Politique*, 2005, 115, 309-336.

• A comment on "Non-Gaussian Ornstein-Uhlenbeck-based models and some of their uses in financial economics," by Ole E. Barndorff-Nielsen and Neil Shephard, *Journal of the Royal Statistical Society, B,* 2001.

Working Papers:

• "Optimal Moment-based Tests for Distributional Assumptions" (with Christian Bontemps and Jean-Marie Dufour), 2013.

• "Testing Multivariate Distributional Assumptions" (with Christian Bontemps and Bruno Feunou), 2013.

• "Time-Aggregation Effects on Estimating Asset Pricing Models" (with Imen Ghattassi), 2012.

• "Bootstrap Inference for Pre-Averaged Realized Volatility Based on Non-Overlapping Returns" (with Silvia Gonalves and Ulrich Hounyo), 2013 (submitted).

• "Bootstrapping Pre-Averaged Realized Volatility under Market Microstructure Noise" (with Silvia Gonalves and Ulrich Hounyo), 2013.

• "Fat Tails or Many Small Jumps? The Near-Diffusion Paradigm" (with Per Mykland), 2011.

• "Generalized Affine Models" (with Bruno Feunou), 2008.

• "An Eigenfunction Approach for Volatility Modeling."

• "Moments of Continuous Time Stochastic Volatility Models."

• "ARMA Representation of Two-Factor Models."

• "Quadratic M-Estimators for ARCH-Type Processes" (with Eric Renault).

HONORS AND AWARDS:
• Keynote Speaker, African Econometric Society, Nairobi, Kenya, July, 2011.
• Keynote Speaker, Humboldt-Copenhagen Financial Econometrics Conference, Copenhagen, Denmark, May, 2011.
• Keynote Speaker, CREATES and SOFIE Conference on "Measuring and Predicting Risk from Financial High-Frequency Data", Aarhus, Denmark, October, 2010.
• Keynote Speaker, Brazilian Finance Association Annual Meeting, Sao Paulo, July, 2007.
• Invited Speaker, North American Econometric Society Meeting, Duke, June 21-25, 2007.
• Third Price at the World Olympiad of Mathematics, Warsaw, July 1986.
• Second Price at the North Africa Olympiad of Mathematics, Algiers, June 1986.

RESEARCH GRANTS:
• ANR-FQRS Team Research Grant (Leader of the French team , with C. Bontemps, P. Dovonon, S. Gonçalves, R. Garcia, and B. Perron). 2012-2015.
• ANR Team Research Grant (Team member, with C. Bontemps and T. Magnac). 2012-2015.
• FQRSC Team Research Grant (with P. Christoffersen, R. Garcia, and K. Jacobs), 2004-2008.
• FQRSC Individual Research Grant, 2003-2006.
• CRSH Individual Research Grant, 2003-2006.
• CRSNG Individual Research Grant, 2002-2007.
• IFM2 New Researcher Grant, 2001-2004.
• FCAR Team Research Grant (with Jean-Marie Dufour), 1999-2002.
• MITACS Team Research Grant (with J. Detemple, J.M. Dufour, R. Garcia, B. Perron, and E. Renault).

VISITING:
• The University of Chicago, Winter 2009 (two weeks).
• CREST, Paris, 2005-2006.
• Toulouse University (GREMAQ and IDEI), spring 2005.
• Bendheim Center for Finance, Princeton Univesity, fall 2002.
• Duke University, December 2002 (one week).
• CREST, Paris, January 1998, March 1998 and April 1999.
• University of Chicago, department of economics, March-June 1997.
• CORE, Louvain La Neuve, October 1996 and December 1997.
• Université de Montréal, CRDE and CIRANO, October-December 1995.

EDITORIAL ACTIVITIES:
• Associate Editor, *Journal of Business and Economic Statistics,* 2004-2007 and 2012-Present.
• Associate Editor, *Econometrics Journal,* 2007-2010.
• Guest Editor, *Journal of Econometrics*, Special issue on Realized Volatility, with Per Mykland and Neil Shephard.

REFEREEING FOR JOURNALS:
Annales d'Économie et de Statistique, Canadian Journal of Economics, Econometrica, Econometric Theory, Econometrics Journal, Finance and Stochastics, Journal of Business and Economic Statistics, Journal of Econometrics, Journal of Empirical Finance, Journal of Financial Econometrics, International Economic Review, Management Science, Review of Economics and Statistics, Review of Economic Studies, National Science Foundation.

ORGANIZATION OF CONFERENCES:

• Toulouse School of Economics Conference on Financial Econometrics, Toulouse, May, 2013.
• Conference Celebrating the 65th Birthday of Jean-Pierre Florens, Toulouse, September, 2012.
• Toulouse School of Economics Conference on Financial Econometrics, Toulouse, May, 2012.
• Toulouse School of Economics Conference on Nonlinear and Financial Econometrics, A Tribute to A. Ronald Gallant, Toulouse, May, 2011.
• Toulouse School of Economics Conference on Financial Econometrics, Toulouse, May, 2010.
• Review of Economic Studies Tour, Toulouse, May, 2010.
• First French Econometrics Conference, A Tribute to Alain Monfort, Toulouse, May, 2009.
• Toulouse School of Economics Conference on Financial Econometrics, London, May 15 and 16, 2009.
• Imperial College Conference on Financial Econometrics, London, May 16 and 17, 2008.
• Imperial College Conference on Financial Econometrics, London, May 18 and 19, 2007.
• CIREQ Time Series Conference, Montréal, December 9 and 10, 2006.
• NBER-NSF Time Series Conference, Montréal, September 22 and 23, 2006 (with R. Davidson, R. Davis, J.M. Dufour,, R. Roy, J. Stock, and R. Tsay).
• CIRANO and CIREQ Conference on Financial Econometrics, Montréal, May 5 and 6, 2006.
• CIREQ Conference on Realized Volatility, Montréal, April 22 and 23, 2006 (with T. Andersen, T. Bollerslev, R. Gallant, R. Garcia, P. Mykland, N. Shephard, and G. Tauchen).
• CIREQ Time Series Conference, Montréal, December 2 and 3, 2005.
• CIRANO and CIREQ Conference on Financial Econometrics, Montréal, May 20 and 21, 2005.
• CIRANO and CIREQ Conference on Forecasting in Macroeconomics and Finance (with B. Campbell, P. Christoffersen, F.X. Diebold, J. Galbraith, R. Garcia, and K. West), Montréal, April 8 and 9, 2005.
• CIRANO and CIREQ Conference on Operator Methods in Microeconometrics, Time Series and Finance, Montréal, November 5 and 6, 2004.
• CIRANO and CIREQ Conference on Financial Econometrics, Montréal, May 7 and 8, 2004.
• CIRANO and CIREQ Conference on Macroeconomics and Finance: The Term Structure of Interest Rates , Montréal, April 2, 2004 (with B. Campbell and R. Garcia).
• CIRANO and CIREQ Conference on Realized Volatility, Montréal, November 7 and 8, 2003 (with T. Andersen, O. Barndorff-Nielsen, T. Bollerslev, N. Shephard, and E. Renault).
• CIRANO and CIREQ Conference on Financial Econometrics, Montréal, May 9 and 10, 2003.
• CIRANO Conference on Monte Carlo Methods in Finance, Montréal, April 4, 2003 (with J. Detemple and R. Garcia).
• CIRANO Conference on Portfolio Choice, Montréal, March 7, 2003 (with J. Detemple and R. Garcia).
• CIRANO and CIREQ Conference on Forecasting in Macroeconomics and Finance, Montréal, June 2002.
• CIRANO and CIREQ Conference on Univariate and Multivariate Models for Asset Pricing, Montréal, May 2002.
• CIRANO Conference on Numerical and Monte Carlo Methods in Finance, Montréal, March 2002.
• CRDE Conference on Modeling, Estimating and Forecasting Volatility, Montréal, April 2001.

PROGRAM COMMITTEE MEMBER:

• Society for Financial Econometrics, 2013, Singapour.
• Econometric Society European Meeting, 2012, Gothenburg.
• Society for Financial Econometrics, 2012, Oxford.
• Econometric Society European Meeting, 2012, Malaga.

• Society for Financial Econometrics, 2011, Chicago.
• Econometric Society European Meeting, 2011, Oslo.
• World Congress of the Econometric Society, 2010, Shanghai.
• Econometric Society European Meeting, 2009, Barcelona.
• Oxford-Man Institute Financial Econometrics and Vast Data Conference, Oxford University, September 15 & 16, 2008 (with T. Bollerslev, J. Fan, P. Hansen, P. Mykland, and N. Shephard).
• Econometric Society European Meeting, 2008, Milan.
• 2^{nd} London and OxBridge Time Series Workshop, Queen Mary University, London, April 26, 2008.
• 4^{th} London and Oxford Financial Econometrics Workshop, Oxford University, March 7, 2008.
• 1^{st} London and OxBridge Time Series Workshop, University College London, January 11, 2008.
• 3^{rd} London and Oxford Financial Econometrics Workshop, Imperial College London, November 23, 2007.
• Econometric Society European Meeting, 2007, Budapest.
• 2^{nd} London and Oxford Financial Econometrics Workshop, Oxford University, March 2007.
• 1^{st} London and Oxford Financial Econometrics Workshop, London School of Economics, November 2006.

PAPERS PRESENTED IN SEMINARS AND CONFERENCES:

• "Bootstrapping Pre-Averaged Realized Volatility under Market Microstructure Noise," Financial Econometrics Conference, Toulouse, 2012.
• "Bootstrapping Pre-Averaged Realized Volatility under Market Microstructure Noise," Conference on Statistics for Stochastic Processes: Inference, Limit Theorems, Finance and Data Analysis, institut Louis Bachelier, Paris, 2012.
• "Bootstrapping Pre-Averaged Realized Volatility under Market Microstructure Noise," Conference on Quantitative Finance and Statistics, Université Paris VI, 2012.
• "Testing Multivariate Distributional Assumptions," French Econometrics Conference, Marseille, 2011.
• "Bootstrapping Pre-Averaged Realized Volatility under Market Microstructure Noise," Risk Conference, Princeton University, 2011.
• "Random Expected Value Models," SITE 2011, Stanford University.
• "Random Expected Value Models," Financial Econometrics Conference, Toulouse, 2011.
• Many Small Jumps or Fat Tails: The Near Jump-Diffusion Paradigm, Oxford University, 2010.
• Many Small Jumps or Fat Tails: The Near Jump-Diffusion Paradigm, CEMFI, Madrid, 2010.
• Many Small Jumps or Fat Tails: The Near Jump-Diffusion Paradigm, Université de Montréal.
• Realized Volatility Measures and Option Pricing, SOFIE and CRETES Conference, Copenhague, 2010.
• Realized Volatility Measures and Option Pricing, World Congress of the Econometric Society, Shanghai, 2010.
• Realized Volatility Measures and Option Pricing, Financial Econometrics Conference, Toulouse, 2010.
• Realized Volatility Measures and Option Pricing, Fields Institute, Toronto, 2010.
• Fat Tails or Many Small Jumps? The Near-Diffusion Paradigm, Duke University, November 2009.
• Fat Tails or Many Small Jumps? The Near-Diffusion Paradigm, Stevanovich Center & CREATES conference on Financial Econometrics and Statistics: Current Themes and New Directions, Skagen, Denmark, June 4-6, 2009.
• Bid-Ask Bounds and Volatility, Humboldt-Copenhagen Conference on Financial econometrics, Berlin, March 2009.
• Generalized Affine Models, University of Chicago, March, 2009.

• Generalized Affine Models, Northwestern University, March, 2009.
• Bootstrapping Realized Multivariate Volatility Measures, Symposium on Volatility, CREATES, University of Aarhus, Denmark, August 11-14, 2008.
• Generalized Affine Models, Bachelier Finance Society, Fifth World Congress, London, July 15-19, 2008.
• Generalized Affine Models, NBER Summer Meeting, Boston, July 8-11, 2008.
• Temporal Aggregation of Nonlinear Volatility Models, Cowles Foundation and Yale University Conference on Operator Methods and Inverse Problems, June 9 & 10, 2008.
• Bootstrapping Realized Multivariate Volatility Measures, Inaugural Conference of the Society for Financial Econometrics, New York University, June 4-6, 2008.
• Bootstrapping Realized Multivariate Volatility Measures, Marseille, Inference and Tests in Econometrics: A Tribute to Russell Davidson, April 25 and 26, 2008.
• Generalized Affine Models, Oberwolfach Workshop on "The Mathematics and Statistics of Quantitative Risk Management," March 16-22, 2008.
• Generalized Affine Models, Oxford University, February 15, 2008.
• Market Microstructure Noise and Realized Volatility Forecasting, Banque de France, Paris, November 9, 2007.
• Generalized Affine Models, NSF and NBER Time Series Conference, Iowa, September 13 and 14, 2007.
• Market Microstructure Noise and Realized Volatility Forecasting, European Meeting of the Econometric Society, Budapest, August, 2007.
• Market Microstructure Noise and Realized Volatility Forecasting, NBER Summer Meeting, Boston, July 10-14, 2007.
• Bootstrapping Realized Regression, SITE 2007, Stanford, June 29 and 30, 2007.
• Realized Volatility and Related Measures, An International Workshop on Financial Econometrics, Beijing, June 13 and 14, 2007.
• Market Microstructure Noise and Realized Volatility Forecasting, International Symposium on Financial Engineering and Risk Management, Beijing, June 11 and 12, 2007.
• Bootstrapping Realized Regression, Imperial College Financial Econometrics Conference, London, May 18 and 19, 2007.
• Testing Distributional Assumptions: A GMM Approach, Cambridge University, May 16, 2007.
• Generalized Affine Models, CEMFI, Madrid, May 14, 2007.
• Generalized Affine Models, CIRANO and CIREQ Financial Econometrics Conference, Montréal, May 5 and 6, 2007.
• Market Microstructure Noise and Realized Volatility Forecasting, High Frequency Data Conference, University of Chicago, April 22 and 23, 2007.
• Testing Distributional Assumptions: A GMM Approach, Graduate School of Business, The University of Chicago, April 20, 2007.
• Testing Distributional Assumptions: A GMM Approach, Kellogg School of Management, Northwestern University, April 17, 2007.
• Market Microstructure Noise and Realized Volatility Forecasting, CIREQ Time Series Conference, Montreal, December 9 and 10, 2006.
• Market Microstructure Noise and Realized Volatility Forecasting, London School of Economics, joint Econometrics and Statistics seminar, November 21, 2006.
• Testing Distributional Assumptions: A GMM Approach, "International Conference on Time Series Econometrics, Finance and Risk," Perth, Australia, June 29-July 1, 2006. Invited speaker.
• Testing Distributional Assumptions: A GMM Approach, Malinvaud Seminar, CREST, Paris, March 9, 2006.

• Bootstrapping Realized Volatility, HEC-Paris, February 26, 2006.
• Bootstrapping Realized Volatility, Stern Business School, New York University, February 17, 2006.
• Bootstrapping Realized Volatility, Rice University, February 10, 2006.
• Bootstrapping Realized Volatility, Imperial College London, February 6, 2006.
• Bootstrapping Realized Volatility, University of Warwick, February 1, 2006.
• Testing Distributional Assumptions: A GMM Approach, GREQAM, Marseille, January 2006.
• Bootstrapping Realized Volatility, EC2 Conference, Istanbul, December 2005.
• Testing Distributional Assumptions: A GMM Approach, GREMARS, Lille, December 2005.
• Testing Distributional Assumptions: A GMM Approach, Time Series Conference, Queen Mary University, London, November 2005.
• Bootstrapping Realized Volatility, CREST, November 2005.
• Bootstrapping Realized Volatility, Oxford University, October 2005.
• Bootstrapping Realized Volatility, NBER-NSF Time Series Conference, Heidelber, September 2005.
• Moments of Continuous Time Stochastic Volatility Models, World Congress of the Econometric Society, London, August 2005.
• Testing Distributional Assumptions: A GMM Approach, Conference in Tribute to Jean-Jacques Laffont, Toulouse, June 2005.
• Moments of Continuous Time Stochastic Volatility Models, Conference on Developments in Quantitative Finance, Isaac Newton Institute for Mathematical Sciences, Cambridge University, June 2005.
• Moments of Continuous Time Stochastic Volatility Models, HEC Lausanne, June 2005.
• Bootstrapping Realized Volatility, CIRANO and CIREQ Conference on Financial Econometrics, Montréal, May 2005.
• Bootstrapping Realized Volatility, Toulouse University, May 2005.
• Moments of Continuous Time Stochastic Volatility Models, CIRANO and CIREQ Conference on Operator Methods in Microeconometrics, Time Series and Finance, Montréal, November 2004.
• Moments of Continuous Time Stochastic Volatility Models, Semiparametric Models Conference, Rio de Janeiro, July 2004.
• Correcting the Errors: Volatility Forecast Evaluation based on High-Frequency Data and Realized Volatilities, Fields Institute, University of Toronto, October 2003.
• An Eigenfunction Approach for Volatility Modeling, Harvard-MIT Econometrics seminar, March 2003.
• Moments of Continuous Time Stochastic Volatility Models, North American Winter Meeting of the Econometric Society, Washington D.C., January 2003.
• Analytic Evaluation of Volatility Forecasts, Annual Triangle Econometrics Conference, North-Carolina, December 2002.
• Testing Normality: A GMM Approach, Duke University, December 2002.
• Analytic Evaluation of Volatility Forecasts, University of Pennsylvania, November 2002.
• Testing Normality: A GMM Approach, The University of Iowa, November 2002.
• Testing Normality: A GMM Approach, University of Rochester, November 2002.
• Analytic Evaluation of Volatility Forecasts, Federal Reserve Board, Washington D.C., November 2002.
• Moments of Continuous Time Stochastic Volatility Models, Canadian Econometric Study Group, Québec city, October 2002.
• Testing Normality: A GMM Approach, Princeton University, October 2002.
• Testing Normality: A GMM Approach, NSF-NBER Time Series Meeting, Philadelphia, September 2002.
• Analytic Evaluation of Volatility Forecasts, Université de Montréal, September 2002.

• Testing Distributional Assumptions: A GMM Approach, American Statistical Association Meeting, New-York, August 2002.
• A Theoretical Comparison Between Integrated and Realized Volatility, Canadian Economic Association Meeting, Calgary, June 2002.
• Understanding Long-Horizon Predictability of Asset Returns, meeting of Société Canadienne de Sciences Économiques, Hull, May 2002.
• Moments of Continuous Time Stochastic Volatility Models, CIRANO and CIREQ Conference on Univariate and Multivariate Models for Asset Pricing, Montréal, May 2002.
• Testing Normality: A GMM Approach, University of Pittsburgh, April 2002.
• A Theoretical Comparison Between Integrated and Realized Volatility, University of Pennsylvania, March 2002.
• An Eigenfunction Approach for Volatility Modeling, North American Winter Meeting of the Econometric Society, Atlanta, January 2002.
• Testing Distributional Assumptions: A GMM Approach, Queen's University, November 2001.
• An Eigenfunction Approach for Volatility Modeling, University of Chicago, October 2001.
• An Eigenfunction Approach for Volatility Modeling, International Conference on Modeling and Forecasting Financial Volatility, Perth, Australia, September 2001.
• An Eigenfunction Approach for Volatility Modeling, European Meeting of the Econometric Society, Lausanne, August 2001.
• Testing Distributional Assumptions: A GMM Approach, Canadian Economic Association Meeting, Montréal, May 2001.
• Testing Distributional Assumptions: A GMM Approach, CEMFI, Madrid, May 2001.
• An Eigenfunction Approach for Volatility Modeling, CRDE Conference on Modeling, Estimating and Forecasting Volatility, Montréal, April 2001.
• An Eigenfunction Approach for Volatility Modeling, Triangle Seminar, North Carolina, April 2001.
• An Eigenfunction Approach for Volatility Modeling, CIRANO, Montréal, February 2001.
• Temporal Aggregation of Volatility Models, NBER-NSF Time Series Conference, Fort-Collins, September 2000.
• Temporal Aggregation of Volatility Models, World Congress of the Econometric Society, Seattle, August 2000.
• Aggregations of Long Memory Processes, Canadian Econometric Study Group, Montral, September 1999.
• Modelling High-Frequency Data in Continuous Time, Nuffield College, Oxford University, June 1999.
• Modelling High-Frequency Data in Continuous Time, High Frequency Data Conference, Paris, December 1998.
• Modelling High-Frequency Data in Continuous Time, European Meeting of the Econometric Society, Berlin, August 1998.
• Modelling High-Frequency Data in Continuous Time, North American Summer Meeting of the Econometric Society, Montréal, June 1998.
• Modelling High-Frequency Data in Continuous Time, CIRANO, Montréal, April 1998.
• Modelling High-Frequency Data in Continuous Time, CREST, Paris, March 1998.
• Modelling High-Frequency Data in Continuous Time, CORE, Louvain-la-Neuve, March 1998.
• Modelling High-Frequency Data in Continuous Time, Tilburg University, March 1998.
• Aggregations and Marginalization of GARCH and Stochastic Volatility Models, European Winter Meeting of the Econometric Society, Prague, January 1998 (by invitation).
• Aggregations and Marginalization of GARCH and Stochastic Volatility Models, North American Summer Meeting of the Econometric Society, Pasadena, June 1997.

• Quadratic M-Estimators for ARCH-Type Processes, Ohio State University, April 1997.
• Quadratic M-Estimators for ARCH-Type Processes, Université de Montréal, March 1997.
• Aggregations and Marginalization of GARCH and Stochastic Volatility Models, Université Paul Sabatier, Toulouse, February 1997.
• Aggregations and Marginalization of GARCH and Stochastic Volatility Models, Université Cergy-Pontoise, Paris, February 1997.
• Aggregations and Marginalization of GARCH and Stochastic Volatility Models, International Financial Econometrics Conference, Tilburg, December 1996.
• Aggregations and Marginalization of GARCH and Stochastic Volatility Models, CORE, Louvain-la-Neuve, October 1996.
• Aggregations and Marginalization of GARCH and Stochastic Volatility Models, European Meeting of the Econometric Society, Istanbul, August 1996.
• Linear Statistical Inference for ARCH-Type Processes, World Congress of the Econometric Society, Tokyo, August 1995.

STUDENTS:

Denis Pelletier (Co-Chair, now at North-Carolina State University).
Abderrahim Taamouti (Co-Chair, now at University of Carlos III).
Roméo Tedongap (Co-chair, now at Stockholm School of Finance and Economics).
Bruno Feunou (Chair, now at Bank of Canada).
Selma Chaker (Chair, now at Bank of Canada).
Karoll Gomez, Toulouse School of Economics (Chair, 2009-present).
Christian Nguenang Kapnang, Toulouse School of Economics (Chair, 2012-present).