JOANN JASIAK

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Department of Economics,
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DEGREES:

Ph.D. Economics, Universite de Montreal (1995)
MA, Universite Nancy 2, Centre Europeen Universitaire, France (1988),

PROFESSIONAL EXPERIENCE:

Academic positions:

Department of Economics, York University
Professor: 2011/07 - present
Associate professor: 2001/07 – 2011/06:
Assistant professor: 1995/01 – 2001/06:

Consulting:

Bank of Nova Scotia (Scotiabank), Toronto, 2013, 2014
Government of Ontario, Toronto, 2012, 2018
Canadian Imperial Bank of Commerce (CIBC), Toronto, 2006

PUBLICATIONS AND RESEARCH:

articles published in refereed journals:

2023 Time-Varying Coefficient DAR Model and Stability Measures for Stablecoin Prices: An Application to Tether, with A. Djogbenou and E. Inan *Journal of International Money and Finance*, forthcoming.

2023 Dynamic Deconvolution of Independent Autoregressive Sources, with C. Gourieroux, *Journal of Time Series Analysis*, Vol 44, Issue 2, 151-180.

2023 Time Varying Markov Process with Partially Observed Aggregate Data: An Application to Coronavirus, with C. Gourieroux, *Journal of Econometrics*, Vol 232, issue 1, 35-51 (available online since Nov. 28 2020).

2023 Temporally Local Maximum Likelihood with Application to SIS Model, with C. Gourieroux, *Journal of Time Series Econometrics*, forthcoming

2022 Generalized Covariance Estimator, with C. Gourieroux, *Journal of Business and Economic Statistics*, forthcoming.

2022 Transition Model for Coronavirus Management, with A. Djogbenou, C. Gourieroux, P. Rilstone and M. Bandehali, , *Canadian Journal of Economics*, Vol 55, Issue S1, 665-704, on-line version: *Covid Economics*, Issue 35, July 07 2020

2022 Long Run Predictions, with C. Gourieroux, *Annals of Economics and Statistics*, 145, 75-90.

2022 An Econometric Panel Data Model of the COVID-19 Pandemic, with A. Djogbenou, C. Gourieroux and P. Rilstone, *Journal of Statistical and Econometric Methods*, Vol.11, issue 1, 33-89

2021 Convolution-Based Filtering and Forecasting: An Application to WTI Crude Oil Prices, with M. Tong, C. Gourieroux, *Journal of Forecasting*, Vol. 40, 1230-1244.

2021 Testing for Endogeneity of COVID-19 Patient Assignments, with A. Djogbenou and C. Gourieroux, *Journal of Financial Econometrics*, Vol 20, issue 5, 875-901.

2021 Forecast Performance and Bubble Analysis in Noncausal MAR(1,1) Processes, with A. Hencic, C. Gourieroux, *Journal of Forecasting*, Vol. 40, 301-326.

2020 Analysis of Virus Transmission: A Transition Model Representation of Stochastic Epidemiological Models, with C. Gourieroux, *Annals of Economics and Statistics*, 140, 1-26.

2020 Stationary Bubble Equilibria in Rational Expectation Models, with C. Gourieroux, A. Monfort, *Journal of Econometrics*, 218, 714-735.

2018 Robust Analysis of the Martingale Hypothesis, with C. Gourieroux *Econometrics and Statistics*, Vol 9, 17-41.

2018 Misspecification of Noncausal Orders in Autoregressive Processes, with C. Gourieroux *Journal of Econometrics*, Vol 205, 226-248

2017 Noncausal Vector Autoregressive Processes: Representation, Identification and Semi-Parametric Estimation, with C. Gourieroux *Journal of Econometrics*, Vol 200, 118-134.

2016 Filtering, Prediction and Simulation Methods for Noncausal Processes, *Journal of Time Series Analysis*, 37, 405-430 with C. Gourieroux.

2016 The Tradability Premium on the S&P 500 Index, with C. Gourieroux and P. Xu, *Journal of Financial Econometrics*, 14, 461-495.

2012 Granularity Adjustment for Default Risk Factor Model with Cohorts, with C. Gourieroux, *Journal of Banking and Finance*, Vol 36, 1464 -1477.

2010 Local Likelihood Density Estimation and Value at Risk, with C. Gourieroux, *Journal of Probability and Statistics*, Vol 2010, 754851, 26p

2009 L-Performance with an Application to Hedge Funds, with S. Darolles and C. Gourieroux, *Journal of Empirical Finance*, Vol 16, 671-685

2009 The Wishart Autoregressive Process of Multivariate Stochastic Volatility with C. Gourieroux and R. Sufana, *Journal of Econometrics*, Vol 150, 167-181

2008 Dynamic Quantile Models, with C. Gourieroux, *Journal of Econometrics*, 147, 198-205

2008 The Ordered Qualitative Model for Credit Rating Transitions, with D. Feng and C. Gourieroux, *Journal of Empirical Finance*, 15, 111-130.

2006 Structural Laplace Transform and Compound Autoregressive Models, with S. Darolles and C. Gourieroux, *Journal of Time Series Analysis*, 27, 477-503

2006 Autoregressive Gamma Processes, *Journal of Forecasting*, with C. Gourieroux, 25, 129-152

2006 Multivariate Jacobi Process with Application to Smooth Transitions, *Journal of Econometrics*, with C. Gourieroux, 131,475-507.

2005 Nonlinear Innovations and Impulse Responses, *Annales d'Economie et de Statistique*, with C. Gourieroux, 78, 1-30.

2004 Heterogeneous INAR(1) Model with Application to Car Insurance, *Insurance: Mathematics and Economics*, 34, 177-192. with C. Gourieroux

2004 Stochastic Volatility Duration Models , with E. Ghysels and C. Gourieroux), *Journal of Econometrics*, 119, 413-433 .

2003 First-Order Autoregressive Processes with Heterogeneous Persistence, *Journal of Time Series Analysis*, Vol 24, No 3, 283-311.

2001 Dynamic Factor Models, with C. Gourieroux, *Econometric Reviews*, Vol. 20, No. 4, 385-424.

2001 State Space Models with Finite Dimensional Dependence, with C. Gourieroux, *Journal of Time Series Analysis*, Vol. 22, No.6, 665-678.

2001 Nonlinear Autocorrelograms; an Application to Inter-Trade Durations, with C. Gourieroux, *Journal of Time Series Analysis*, Vol 23, No 2, 1-28.

2001 Finite Sample Inference Methods for Simultaneous Equations and Models with Unobserved and Generated Regressors, with J.M. Dufour, *International Economic Review*, Vol. 42, No. 3, 815-844.

2001 Memory and Infrequent Breaks, with C. Gourieroux, *Economics Letters*, Vol. 70, No. 1, 29-41.

2000 Causality in Return and Volume State Transitions, with E. Ghysels and C. Gourieroux, *Annales d'Economie et de Statistique*, No. 60, 189-206.

1999 Long Memory in Economics, *Journal de la Societe Francaise de Statistique*, Vol. 140, No .2, 61-67.

1999 Intra-Day Market Activity, with C. Gourieroux and G. LeFol, *Journal of Financial Markets*, Vol. 2. No. 3, 193-226.

1998 Persistence in Intertrade Durations, *Finance; Revue de l'Association Francaise de Finance*, Vol. 19, No. 2, 166-195.

1998 GARCH for Irregularly Spaced Data: The ACD-GARCH, with E. Ghysels, *Studies in Nonlinear Dynamics and Econometrics*, Vol. 2, No. 4, 133-149.

1998 Kernel Autocorrelogram for Time Deformed Processes, with E. Ghysels and C. Gourieroux, *Journal of Statistical Planning and Inference*, Vol. 68, No. 1, 167-192.

1994 Bayesian Analysis of Stochastic Volatility Models – A Comment, with E. Ghysels, *Journal of Business and Economic Statistics*, Vol. 12, 399-402.

books:

2001 Financial Econometrics, Princeton University Press, Princeton, (with C. Gourieroux).

2006 Econometrics of Individual Risk; Credit, Insurance and Marketing, Princeton University Press, (with C. Gourieroux),

chapters in books:

2013 Size Distortion in the Analysis of Volatility and Covolatility Effects (with C. Gourieroux) in Advances in Intelligent Systems and Computing, 200, "Uncertainty Analysis in Econometrics with Applications", Huynh, V.N., Kreinovich, V.,Sriboonchita, S.,and Suriya, K. (ed), Springer, p. 91-118.

2011 Nonlinear Persistence and Copersistence (with C. Gourieroux) in "Nonlinear Financial Econometrics", G. Gregoriou, R. Pascalau (ed), (Palgrave Macmillan) p. 77-104.

2009 Value at Risk (with C. Gourieroux) in "Handbook of Financial Econometrics", Y. Ait-Sahalia, L. Hansen (ed), (Elsevier) p. 553- 609.

2000 Durations (with C. Gourieroux) in "A Companion to Theoretical Econometrics," B. Baltagi (ed.) (Blackwell) p. 444-466.

2000 Nonlinear Panel Data Models with Dynamic Heterogeneity (with C. Gourieroux) in "Panel Data Econometrics: Future Directions," J. Krishnakumar and E. Ronchetti (ed.) (Elsevier) p. 127-149.

1998 Market Time and Asset Price Movements: Theory and Estimation (with E. Ghysels and C. Gourieroux) in D. Hand and S. Jacka (ed.), "Statistics in Finance" (Arnold) p.307-333.

1998 High Frequency Financial Time Series Data: Some Stylized Facts and Models of Stochastic Volatility (with E. Ghysels and C. Gourieroux) in C. Dunis and B. Zhou (ed.), "Nonlinear Modelling of High Frequency Financial Time Series," (Wiley) p.127-161.

1997 Activité de marché intra-journalière (with C. Gourieroux and G. Le Fol) in B. Biais, D. Davydoff and B. Jacquillat (ed.), "Organisation et qualité des marchés financiers," (Presses Universitaires de France) p. 203-220.

EDITORIAL AND REVIEW POSITIONS:

- Member of the Editorial Board, Economics Research International (2010-2013)
- Member of the College of Reviewers, MITACS (2008-2012)
- Mathematical Reviews, American Mathematical Society (2009-2013)

Reviewer, recent grant applications :

- SSHRC Insight Grant, (2018, 2021)

- NSERC Discovery Grant, (2018 (2), 2019, 2020, 2021)

- MITACS Accelerate Grant (2018, 2020, 2021)

- Fonds pour la Formation de Chercheurs et l'Aide a la Recherche (FCAR),

- Netherlands Organisation for Scientific Research (NWO), Netherlands National Research Council (2016)

- Centre of Economic Research CERGE-EI Czech Republic (2015)

- National Science Centre, (NCN) Poland (2022)

Reviewer, promotions:

- University of Ottawa, Telfer School of Management
- Carleton University, Economics
- Wilfrid Laurier University, Lazaridis School of Business and Economics
- University of Victoria, Economics
- Laval University

AWARDS and HONORS:

The 2021-2022 Liberal Arts & Professional Studies (LA&PS) Dean's Award for Distinction in Research, Creativity or Scholarship, Honourable Mention in the Established Researcher's category

2022 - present Principal Scholar, Risk and Insurance Studies Centre (RISC), York University

2018 - 2022 Chercheur Associé, ACPR Chair "Regulation and Systemic Risks" Autorité de Contrôle Prudentiel et de Résolution (ACPR), French Prudential Supervision and Resolution Authority

2004 – present Associate Fellow, Centre Interuniversitaire de Recherche en Economie Quantitative (CIREQ)

2004, 2006 Merit Award, Faculty of Arts

2004 Faculty of Arts Fellowship 2004-05

1996 Prix de la Meilleure Etude sur le Marche Francais des Actions (with C. Gourieroux andG. LeFol)

REFEREEING:

Journal of Financial Econometrics, Journal of Medical Case Reports, Insurance: Mathematics and Statistics, Econometrics Journal, Annals of Statistics, Journal of Finance and Stochastics, Journal of Financial Markets, Journal of Business and Economic Statistics, Journal of Empirical Finance, Journal of Econometrics, Econometric Reviews, L'actualite economique, Louvain Economic Review, Journal of Risk, Journal of Banking and Finance, Communications in Statistics; Theory and Methods, Journal of Time Series Analysis, Journal of Multivariate Analysis, Quantitative Finance, Computational Statistics and Data Analysis, Econometric Theory, Review of Finance, Journal of Applied Econometrics, International Review of Economics and Finance, Journal of Statistical Theory and Practice, Applied Stochastic Models in Business and Industry, Journal of Approximate Reasoning, Review of Economic Studies, ACM Transactions on Mathematical Software, Communications in Statistics - Simulation and Computation, Economic Modelling, Econometrics and Statistics, Econometrics, Journal of Portfolio Management

TEACHING:

graduate:
Econ 5025: Applied Econometrics, Econ 5220: Econometric Theory, Econ 5030: Econometrics of Financial Markets. Econ 6220: Advanced Econometrics I, Econ 6250: Advanced Econometrics II , Econ 7000: PhD Research Seminar, Econ 7100: PhD Research Seminar

undergraduate:
Econ 3500: Mathematical Statistics for Economists, Econ 4210: Econometrics, Econ 4140: Financial Econometrics, Econ 4220: Topics in Econometrics,

SERVICE

University
member of VPRI group for the development of the cluster proposals of integrated and aspirational vision for research at the Markham campus and Catalyzing Interdisciplinary Research Clusters (FinTech Cluster) May - August 2021

Department
Graduate Program Director 2010-2013
Adjudication Committee (member) 2013-2016, 2021-present

File Preparation Committee for Promotion to Associate Professor 2022-present
Graduate Adjudication Committee 2013-2016
Appointments and Planning Committee (member) 2010-2013, 2017-2018, 2019-2020, 2022-2023
Affirmative Action and Equity Representative (AAER) 2019-2020, 2022-2023
Graduate Faculty Appointments 2017-2019
Graduate Curriculum Committee 2019-2020
Departmental Seminar Series Director 2017-2018
Computer Liaison 2018-2019, 2019-2020, 2020-2021
GPD Search Committee 2018-2019

EXTERNAL FUNDING and IN-KIND RESEARCH SUPPORT:

2022-2024 MITACS Accelerate Grant "Past and Current Bitcoin Adopters in Canada", Academic (Internship) Supervisor of Postdoctorate student: Daniela Balutel (PhD Universite d'Orleans), Partner Organization: Bank of Canada, $150,000

2022 Microdata contract: Statistics Canada, research project "Digital Inclusion" 21-MAPA YORK-7219 accepted December 2021, access to Research Data Centre (RDC), York University to Canadian Internet Use Survey (CIUS) 2020.

2023 Microdata contract: Statistics Canada, Extension and access to Survey of Digital Technology and Internet Use, (STDIU) 2021 until December 2026

2021 NSERC Discovery Grant Extension 2022-2023 $9,355

2020 NSERC COVID-19 Supplement Funding $1,496.80

2020 Anonymous Information Agreement with Ministry of Health and Long Term Care ("Ontario") for access to COVID-19 patients' records (signed on April 23, 2020)

2017-2022 NSERC Discovery Grant ($46,775) "Inference Methods for Stationary Martingales and Other Non-Gaussian Processes"

2017 SSHRC Connection Grant ($20,000) "Econometrics of Risk and Uncertainty"

2017 (IAAE)International Association for Applied Econometrics (conference support) (US $1500)

2017 (CEA) Canadian Economic Association (conference support) ($2750)

2017 in-kind conference CESG 2017 support: Fields Institute for Research in Mathematical Sciences

2008 – 2013 NSERC Discovery Grant ($43,000)

2001– 2007 CREF : Centre de Recherche en E-Finance, HEC Montreal : $30,000 scholarship for Post-Doctorate student (D. Feng), $4,000 annual travel fund

2002-2007 NSERC Research Team Grant ($94,000) principal investigator

2004 SSHRC Conference Grant ($10,000)

2004 IAAE (International Association for Applied Econometrics) ($2000)

2004 Fields Institute for Research in Mathematical Sciences (conference support) ($2000)

1998-2002 NSERC Research Grant ($28,000)

1995-1997 SSHRC Conference Travel Grant and SSHRC Small Grant

Internal Funding from York:

2022 -2024 York's Catalyzing Interdisciplinary Research Cluster (CIRC) "Data Economy" $200,000, co-applicant (PI: Xiaohui Yu, School of Information Technology York University)

2021 - 2024 York's Catalyzing Interdisciplinary Research Cluster (CIRC) "Digital Currencies", Principal Co-Investigator (Co-PI: Henry Kim, SSB), collective grant of $150,000/year for three years from the office of VPRI with additional $25,000/year collectively contributed by participating Faculties (LA&PS, SSB, Osgoode)

2017 LA&PS Research Event Fund ($3500)

2017 Vice-President Research & Innovation: Scholarly Events and Outreach Activities Fund ($1500)

2004 Dean of the Faculty of Arts ($3000)

2004 Institute for Social Research (ISR) ($2000)
2004 submission grant, York University Faculty of Arts Incentive Program

GRADUATE SUPERVISION:

-*Current Primary PhD Supervision:*

Aryan Manafi Neyazi, York University, Economics, "GCov-Based Portmanteau Test";

Cheng Zhong, York University, Economics, "Intraday Dynamics of Cryptocurrency";

-*Current PhD Co-Supervision*

Peter MacKenzie, York University, Economics, "Digital Divide" - Analysis of the Canadian Internet Use Study (CIUS); research supported by Statistics Canada and RDC, York University; joint supervision with P. Tuvaandorj.

Emre Inan, York University, Economics "Stablecoin Price Analysis", joint supervision with A. Djogbenou;

-*Past primary PhD dissertation supervision:*

Mauri Hall, York University, Economics, "Modelling Comovements of Selected Large Cap Cryptocurrencies: A Semi-Parametric Noncausal VAR Approach", defended April 04, 2023

Maygol Bandehali, York University, Economics, "Likelihood-Based Estimation Methods for Credit Rating Stochastic Factor Model" , defended June 23, 2020, publications:
(2021) Estimation of Credit Rating Transitions under Stress Scenarios (under submission)
(2021) Composite Likelihood for Stochastic Migration Model with Unobserved Factor (with Jasiak, Djogbenou, Gourieroux)(under revision)
1^{st} employer: Equity (EQ) Bank, Risk Management

Akram Panahi, York University, Economics, "Positional Momentum and Liquidity Portfolio Management" defended April 24, 2020, publications:
(2020) "Positional Portfolio Management: A Bivariate Rank Approach", North American Journal of Economics and Finance, Vol.52, 101133.
(2021) "Optimal Positional Momentum and Liquidity Management" (under submission)
1^{st} employer: Statistics Canada

Andrew Hencic, York University Economics, "Time Series Analysis of Bitcoin" , defended June 11, 2019 publications:
(2015): "Noncausal Autoregressive Model in Application to Bitcoin/USD Exchange Rate" in Huynh, V. et al eds. "Econometrics of Risk", Series: Studies in Computational Intelligence, 17-40, Springer, New York

(2021): Forecast Performance and Bubble Analysis in Noncausal MAR(1,1) Processes (joint with Gourieroux, Jasiak), Journal of Forecasting, Vol. 40, 301-326.
1^{st} employer: Senior Economist, TD Bank

Shermineh Haghani, York University, Economics, defended December 4, 2012 "Essays on Empirical Analysis of Hedge Fund Failure", publications:
(2014): "Modeling Hedge Fund Lifetimes: A Dependent Competing Risks Framework with Latent Exit Types", Journal of Empirical Finance, Vol. 28, p 291-320.
1^{st} employer: Office of Currency Comptroller (OCC), U.S. Federal Government , Department of the Treasury

Lixin Liu, York University, Economics, defended December 14, 2007, "Nonlinear Causality Analysis with Financial Applications",
1^{st} employer: Risk Management, CIBC, Toronto.

Oleg Glouchakov, York University, Economics, defended October 11, 2006, "Joint Change Point Estimation in Regression Coefficients and Variances of the Errors of a Linear Model",
1^{st} employer: Dynamic Financial Analysis (DFA) Capital Management, New York

-*Past PhD dissertation co-supervision:*

Michelle Tong, York University, Economics, defended April 16, 2021, "Corporate Hedging, Executive Compensation and Commodity Price Prediction" (with Prof. Yisong Tian, Schulich School of Business)

Qi Ji, York University , Economics, defended September 2016, "Likelihood-Based Inference for the Sharpe Ratio" (with Prof. A. Wong, Dept. of Math-Stats);
1^{st} employment: Assistant Professor, Nanjing Audit University, China

Shervan Vafa, York University, Economics, defended September 2015: "Essays on International Capital Mobility" (with Prof. Waiming Ho, Economics);
1^{st} employment: Senior Econometrician at Economics, Research & Analytics, Ontario Medical Association

-*External Examiner*

Elisa Voisin, PhD dissertation: "Modelling and Forecasting Economic Time Series with Mixed Causal-Noncausal Models", Maastricht University, Netherlands, December 20, 2022.

Idriss Tsafack, PhD Dissertation: "Essays in Functional Econometrics and Financial Markets", Universite de Montreal, Dept. of Economics, August 24, 2020

Zehua Zhang, PhD Dissertation: "Three Essays on Stochastic Volatility with Volatility Measures", McMaster University, DeGroote School of Business September 18, 2020

- Vitali Alexeev, PhD Dissertation: "Essays on Financial Economics", University of Guelph, Economics, May 2010,

Nunkoo Houmera Bibi Sabera M.Phil to PhD transfer, Department of Mathematics, University of Mauritius; External Examiner, "Autoregressive Conditional Duration Modelling for High Frequency Financial Data", University of Mauritius, March 2021.

Barry Drotsche Master in Business Administration (MBA) dissertation; External Examiner, " Determinants of Energy Intensity in the South African Mining and Manufacturing Industries: An Analysis of firms listed on the Johannesburg Stock Exchange (JSE)", Graduate School of Business, University of Cape Town, March 2012.

-*PhD dissertation committees member:*

Economics and Business:

- *Aman Khan*, Schulich School of Business; "Essays in Corporate Finance and Corporate Innovation", defended May 11, 2023 (internal examiner)

- *Yulia Neleptchenko*, York University, Economics "To Sin or Not to Sin: Studying Socio-Economic Impacts of Religious Agents Choices", defended April 17, 2023 (contributing PhD thesis committee member)

- *Xinyao Zhou*, Schulich School of Business; "Three Essays in Empirical Asset Pricing", defended June 15, 2022 (internal examiner)

- *Vajiheh Amirabadi*, York University, Economics "Behavioral Economics and Exchange Rate Forecasting", defended March 11, 2022 (contributing PhD thesis committee member)

- Ying Liu, York University, Economics, April 2010, “Risk-Adjusted Performance Measures of Hedge Funds: A Third Order Likelihood-Based Approach” (internal examiner).

- Gubhinder Kundhi, York University, Economics, November 2006, “Higher Order Statistical Properties of Nonlinear Estimators”

- Stanley, Miles, York University, Economics, March 2006, “Adaptive Efficiency of Futures and Stock Markets: Analysis and Tests Using a Genetic Programming Approach”

- Xingnong Zhu, Schulich School of Business; October 2002 “Essays on Market Efficiency and Portfolio Performance Measures”

- Gordana Paric, York University, Economics, June 2000, “Identification and Estimation of Latent Multivariate Duration Models”.

- Pierre Giot, University of Leuven, Belgium, June 1999, “Econometric Studies on the Formation of Prices in Financial and Commodity Markets”

- Ken Stanton, Schulich School of Business; August 1998

Mathematics:

- *Lyndsay Roach*, York University, Dept. of Mathematics and Statistics, May 2023, "Bayesian Model Selection for Discrete Graphical Models" (internal examiner)

- *Hangjing Wang*, York University, Dept. of Mathematics and Statistics, February 2019, “Adjusted Empirical Likelihood Method and Parametric Higher Order Asymptotic Method with Applications to Finance”(internal examiner)

- Tianshu Ma, York University, Dept. of Mathematics and Statistics, December 2010, “Application of Wishart Family on Bayeasian Inference”.

- Jinnan Lu, York University, Dept. of Mathematics and Statistics, February 2008, “Non-Decomposable Discrete Graphical Models”

- Yuriy Kazmerchuk, York University, Dept. of Mathematics and Satistics, March 2005, “Pricing of Derivatives in Security Markets with Delayed Response”,

- Dingan Feng, York University, Dept. of Mathematics and Statistics, May 5, 2003. "Stochastic Models for High Frequency Financial Time Series".

other graduate supervision:

- 2022 -present Post-Doctorate study supervisor and MITACS Accelerate academic supervisor of *Daniela Balutel*, PhD Universite d'Orleans 2021, "Past and Current Bitcoin Adopters in Canada" industrial partner: Bank of Canada

- Post-Doctorate study supervisor: Dingan Feng, September 2003 – September 2004, "The Ordered Qualitative Model for Credit Rating Transitions", 1st employer: CIBC, Toronto.

- 2022/03 - present Post-Doctorate research associate supervisor, *Michelle Tong*, "Analysis of Dynamic Interactions between Cryptocurrency, Oil and Energy Prices"

- Master in Financial Engineering dissertation supervisor: Filipp Samsonov, Schulich School of Business, "Numerical Valuation of Natural Resource Assets in the Context of Real Option Pricing", (completed September 2003)

CONFERENCES and SEMINARS:

Organization:
- Co-Chair, 16th International Conference on Computational and Methodological Statistics-Computational and Financial Econometrics (CMStatistics - CFE 2023), Berlin, December 2023
- Organizer of Special Invited Session; 16th International Conference on Computational and Methodological Statistics-Computational and Financial Econometrics, (CMStatistics - CFE 2023), Berlin, December 2023
- Organizer of Contributed Session: "Dynamic Analysis of Cryptocurrency" at 15th International Conference on Computational and Methodological Statistics-Computational and Financial Econometrics (CMStatistics-CFE 2022), King's College London, December 17-19 2022
- Bank of Canada workshop on "Private Digital Cryptoassets as Investment? Bitcoin Ownership and Usage in Canada, 2016-2021", York University, June 7 2022
- Canadian Econometric Study Group (CESG) meetings, Toronto October 20-22, 2017
- Canadian Economic Association 2017 Antigonish N.S. June 2-3; Econometrics Sessions organizer
- Canadian Econometrics Study Group (CESG) meetings, Toronto 2004
- Scientific Committee member, CESG 2011

- Commite Scientifique, Congres 2012 de la Societe Canadienne de Sciences Economiques

Attended (P-presenter, D-discussant, C-chair):
- accepted:NBER-NSF Time Series Conference, Montreal, September 2023 (P)
- accepted:Canadian Econometrics Study Group (CESG), Hamilton, October 2023 (P)
- Freiburg University, Institute of Economics, Nonlinear Fore(Back)casting of Causal-Noncausal (S)VAR Models, June 2023 (P)
- CBDC Economic Working Group seminar, Bank of Canada, February 23, 2023 (P)
- International Conf. on Computational and Methodological Statistics-CFE (CMStatistics-CFE 2022), King's College London UK, December 2022 (P)
- Women in Econometrics, Toronto, October 2022, invited talk (P)
- CIREQ Montreal Econometrics Conference in Honour of Eric Renault, May 2022 (P)
- Banque de France, Conférence Académique de la Chaire ACPR "Finance Post-Covid. Nouveaux risques, nouvelles opportunités" December 2021, Paris
- CFE-CMStatistics, December 2021, King's College London UK, invited (P)
- Canadian Econometrics Study Group, Vancouver, November 2021 (P)
- North American Summer Meetings of the Econometric Society, Montreal 2021 (P)
- CORS Canadian Operational Research Society, Conference, Toronto, 2020 and 2021, invited (P)
- Econometric Society World Congress, Bologna, August 2020 (P accepted)
- Dalhousie University, Economics, September 2019: Bubble Analysis in Noncausal Processes
- Canadian Econometric Study Group Meetings, Montreal, October 2019 (P)
- Econometric Society Summer Meetings, Manchester, 2019
- International Applied Econometrics World Congress Montreal 2018
- Stochmod 2016, CORE, Louvain-la-Neuve Belgium 2016 (P)
- Canadian Econometrics Study Group, London (2016) (C)
- Colloque CIREQ d'Econometrie en Honneur de J.M. Dufour, Mtl 2016, (C)
- Econometric Society World Congress, Montreal 2015 (P)
- Congres Annuel, Societe Canadienne de Science Economique, 2015 (P)
- Canadian Econometrics Study Group (CESG), Toronto, 2011 (P)
- SoFiE Second Annual/First European Conference, Geneva 2009 (P)

- Canadian Econometrics Study Group, Montreal 2008 (D)
- Canadian Econometrics Study Group, Montreal 2007 (D)
- American Finance Association, Annual Meeting, January 2007, Chicago
- Time Series Conference, CIREQ, Montreal December 2006 (P)
- Canadian Econometrics Study Group, Vancouver 2005 (D)
- Econometric Society World Congress, London, UK, 2005 (P)
- Simulation Based and Finite Sample Inference in Finance II, Quebec 2005
- Canadian Econometrics Study Group, Hamilton On, 2003 (D)
- Annual Financial Econometrics Conference, Waterloo, April 2003 (P)
- Canadian Econometrics Study Group, Kitchener 2001 (P)
- MacMaster University, Department of Economics, March 2000 (P)
- Cowles Foundation Econometrics Conference, Yale, October 1999
- Canadian Econometrics Study Group, Montreal, September 1999 (P)
- Australian National University, Canberra, July 1999 (P)
- CORE-Center for Operations Research and Econometrics, Louvain-la-Neuve, June 1999 (P)
- XXXIemes Journees de Statistique, Grenoble, May 1999
- North American Econometric Society Winter Meetings, New York 1999 (P)
- Symposium on Microstructures and High Frequency Data, Paris, December 1998
- Canadian Econometrics Study Group, London, September 1998 (P)
- North American Econometric Society Summer Meeting, Montreal 1998 (P)
- II Conference on High Frequency Data, Zurich, April 1998
- University of Toronto, Department of Mathematics, March 1998 (P)
- York University, Department of Economics, March 1998 (P)
- Concordia University, Department of Economics, January 1998 (P)
- York University, Department of Statistics, October 1997 (P)
- Fifth Workshop on Finance and Econometrics, Brussells, December 1997
- Canadian Econometrics Study Group, Kingston 1997 (P)
- Penn State University, Department of Economics, October 1997 (P)
- Econometric Society European Meeting, Toulouse 1997 (P)
- North American Econometric Society Summer Meeting, Pasadena 1997 (P)
- Conference on Time Series Analysis of High Frequency Financial Data, San Diego 1997
- Colloquium on Weak Instruments, Montreal, October 1997 (P)
- Colloque de SBF- Bourse de Paris, December 1996
- 7th World Congress of the Econometric Society, Tokyo, August 1995 (P)

- Congres de la Societe Canadienne de Science Economique, Ottawa, May 1994 (P)
- Western Finance Association Meetings, Santa Fe, June 1994 (P)
- American Summer Meetings of the Econometric Society, Quebec, June 1994
- Congres de la Societe Canadienne de Science Economique, Ottawa, May 1994 (P)

OTHER PROFESSIONAL ACTIVITIES

- Deemed Employee of Statistics Canada, Statistics Canada- York Research Data Centre (RDC), 01/2022-present
- Principal Scholar, RISC - Risk and Insurance Studies Centre, York University, 2022-present
- Chercheur Associé, ACPR Chair "Regulation and Systemic Risks" Autorité de Contrôle Prudentiel et de Résolution - ACPR (The French Prudential Supervision and Resolution Authority) (2018/09-2022/09)
- Member of CanCOVID: Expert Community of Canadian COVID-19 Researchers, 2020-present
- Member of CORS: Canadian Operational Research Society, 2020-present
- Member of the International Association for Applied Econometrics, 2016-2018
- Member of the Society for Financial Econometrics (SoFie), 2008-2014
- Member of the Econometric Society, since 1995,
- Associate Fellow, Centre Interuniversitaire de Recherche en Economie Quantitative CIREQ), Universite de Montreal, since 2004
- Member of (CREF) Centre de Recherche en E-Finance, Montreal, 2002-2007
- Visiting Researcher, Centre de Recherche en Economie et Statistique (CREST), Paris, France 1994/07-1994/12, 2000/2001
- Visiting Professor, Australian National University, Australia, July 1999
- Visiting Professor, CORE-Center for Operations Research and Econometrics, Louvain-La-Neuve, Belgium, June 1999
- Visiting Professor, Institut d'Economie Industrielle, Toulouse France; August 1996