

# Anna Simoni

Curriculum Vitae – January 2026

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## Current Positions

- October 2020 – : [CNRS \(French National Research Institute\)](#) Senior Researcher (*Directeur de recherche CNRS - DR2*)- UMR9194 (Section 37 - Economics).
- September 2016 –: Professor (part time) - École Polytechnique.
- September 2014 –: Professor of Econometrics and Statistics (part time) - ENSAE.
- September 2014 – : Member of [CREST](#) (Center for Research in Economics and Statistics).

## Past Positions

- October 2016 – September 2020: [CNRS \(French National Research Institute\)](#) Researcher (*Chargé de recherche CNRS - CR1*)- UMR9194 (Section 37 - Economics).
- October 2012 – 2016: [CNRS \(French National Research Institute\)](#) Researcher (*Chargé de recherche CNRS - CR2*)- UMR9194 (Section 37 - Economics).
- October 2012 – August 2014: Researcher affiliated to THEMA - Université de Cergy-Pontoise.
- September 2009 – September 2012: Assistant Professor of Statistics, Department of Decision Sciences, BOCCONI University.
- September 2009 – September 2012: Researcher affiliated to IGIER.

## Editorial Service for Academic Journals

- Associate Editor, *Journal of Econometrics*, January 2021 – .
- Guest Editor of *Annals of Economics and Statistics* for the special issue on *Inverse Problems in Econometrics*, with Jean-Pierre Florens (2015 - 2017).

## Research Interests

Machine Learning and AI methods, Bayesian methods, Semi- and Non-parametric estimation, Forecasting and Nowcasting, Google search data, Inverse Problems, Partial Identification, Asymptotic Theory, Financial Econometrics, Factor Models, Microeconometrics, Causal Inference, Statistics and Econometrics Methods.

## Education

- *Habilitation à Diriger des Recherches - HDR (Accreditation to supervise PhD - thesis)* , **Toulouse School of Economics**, Université Toulouse 1 Capitole, May 2017. Jury: Jean-Pierre Florens, Yuichi Kitamura (referee), Thierry Magnac, Enno Mammen, Valentin Patilea (referee), Jean-Marc Robin, Olivier Scaillet (referee).
- *PhD in Economics*, **Toulouse School of Economics**, Université Toulouse 1 Capitole, May 2009.

Major: Theoretical Econometrics

Thesis Title: “Bayesian Analysis of Linear Inverse Problems with Applications in Economics and Finance”

Advisor: Jean-Pierre Florens

Distinction: *Très honorable avec les félicitations du jury* (highest honors)

Thesis Committee: Prof. Laurent Cavalier, Prof. Jean-Pierre Florens, Prof. Joel Horowitz (referee), Prof. Enno Mammen (referee), Prof. Nour Meddahi, Prof. Sébastien Van Bellegem.

- *M.Phil.* - *Diplôme Européen d’Economie Quantitative Approfondie (DEEQA)* - Master in Advanced Economics, **Toulouse School of Economics**, 2006.
- *M.Sc.* - *Diplôme d’Etude Approfondie (DEA)* - Economic Theory and Econometrics, **Toulouse School of Economics**, 2005.
- *Doctorate in Economics*, **University of Bologna**, 2005 - 2009. Advisor: Sergio Pastorello.
- *Degree in Economics (B.Sc.)*, **University of Bologna**, *Summa cum Laude*, 1999 - 2003. Major: Financial Econometrics.

## Teaching Fields

**Primary Fields:** Econometrics, Statistics, Bayesian Statistics, Financial Econometrics

**Secondary Fields:** Mathematics for economics

## Teaching Experience

**ENSAE:** (Instructor) *Macroeconomic and Machine Learning* (2022 –); *Bayesian methods in Marketing* (2017 – 2021, 3rd year); *Bayesian Statistics* (2016 – , 3rd year); *Mathematics for Economics* (2014 – 2018, Master), *Recent developments in semi and nonparametric econometrics* (2013 – 2021, 3rd year).

**École Polytechnique:** *ECO680 - Big Data and Machine Learning in Econometrics* (2018 – , Instructor - Master); *ECO562 - Econometrics II* (2017 – 2018, Instructor - 2nd year Master in Economics); *ECO203 - Econometrics*, (2019 – 2020, Instructor - 2nd year Bachelor programme); *ECO552 - Econometrics I* (2016, PC - 1st year Master in Economics); *ECO433 - Introduction à l’Économétrie* (2016, PC - 2nd year course Master).

**Boston College:** (Instructor) *Econometrics* (Spring 2014, undergraduate course)

**Université de Cergy-Pontoise:** (Instructor) *Econometrics* (2013, undergraduate course); *Statistics* (2013, undergraduate course); *Panel Data Econometrics* (2012 – 2013, graduate course).

**Bocconi University:** (Instructor) *Statistics* (2010 – 2011, undergraduate course); *Advanced Statistics* (2010 – 2011, undergraduate course); *Statistics for Econometrics* (2010 – 2011, PhD in Economics).

**Toulouse School of Economics:** Teaching Assistant for the following courses: *Statistics* (2006, undergraduate course); *Macroeconomics* (2006, undergraduate course); *Econometrics* (2006, (undergraduate course); *Econometrics I* (2007 – 2008, graduate course); *Econometrics II - Time Series* (2006 – 2009, graduate course); *Algebra* (2008, graduate course); *Analysis* (2008, graduate course).

**Specific classes:** courses on Machine Learning and IA in econometrics (causal inference and macroeconomic forecast) (2024) for: (i) ”Measurement in Economics, Nowcasting-Beyond GDP Chair” - PSE, INSEE), (i)University of Milan - Department of Excellence initiative.

## Grants

- ANR Research Grant: “Beyond Linearization: Automated Inference for Non-linear State Space Models”, joint ENSAE – ESSEC (2025 – 2029).
- ANR Research Grant (December 2021-2026), “Moment Conditions Models and Bayesian Inference for Policy Evaluation”. Principal Investigator.

- Hi! Paris Fellowship Grant (September 2021-2024), “Macroeconomic nowcasting with high-dimensional Google Search data: theory and practice”. Principal Investigator.
- EUROPLACE INSTITUTE OF FINANCE - Institut Bachelier, Grant (2020-2022). Principal Investigator.
- MSH Paris-Saclay Research Grant (2017-2019), “Exploiting the Informational Content of Large Data sets in Economics: Causal inference and Nowcasting”, principal investigator.
- ANR Research Grant (2013-2017), “Inverse problems and parsimony for econometric modeling and applications”.
- LabeX Ecodec Research Grant (2016), “High Dimensional Factor Models and Moment Selection”, principal investigator.
- LabeX Ecodec Research Grant (2015), “Linear Inverse Problems in Econometrics and Set Inference”, principal investigator.
- Labex MME-DII (2013) Grant for organizing the conference *Recent developments in Networks models: statistic and economic modelling*.

## Honors and Awards

- Founding member of the *Economic Data Science Society*, 2025 – .
- Fellow of the *Journal of Econometrics*, 2024 – .
- Fellow of the *Institut Louis Bachelier*, 2021 – .
- Fellow of Hi! Paris, 2021 – .
- Fernand Braudel Fellowship 2021 - European University Institute.
- Fernand Braudel Fellowship 2020 - European University Institute.
- CNRS Bronze Medal 2019 - [Médaille de Bronze CNRS](#).
- Qualifié aux fonctions de Professeur des Universités - Section: 5 - Economics, February 2019.
- CNRS “Prime d’encadrement doctoral et de recherche” 2017 – 2020 and 2021 – 2024.
- Fondation BANQUE de FRANCE Visiting Program 2016. Project: “Forecasting and Nowcasting with Big and High Frequency Data”.
- Member of Collaborative Research Center SFB 884, Mannheim (October 2014 – July 2015).
- Member of the German-Swiss Research Group FOR916 (June 2012 – March 2014).
- “Prix d’Economie” awarded by *Académie de Sciences Inscriptions et Belles-Lettres de Toulouse*, 2010.
- Qualifié aux fonctions de maîtres de conférences (Sections: 26 - Applied Mathematics and 5 - Economics), February 2010.
- Econometric Society scholarship to present at the World Congress of the Econometric Society, Shanghai - 2010.
- Econometric Society scholarship to present at the European Winter Meeting of the Econometric Society, Cambridge - 2008.
- Junior Lecturer in Mathematics, Université Toulouse 1 Capitole, 2008- 2009.
- Allocation de Recherche, French Ministry of Education, 2005 - 2008.
- University of Toulouse fellowship for teaching assistantship (Moniteur), 2005 - 2008.

## Publications

17. Ferrara, L. and A., Simoni, (2023), *When are Google data useful to nowcast GDP? An approach via pre-selection and shrinkage*. [ArXiv:2007.00273](#). *Journal of Business & Economic Statistics*, Vol. 41, 1188-1202.
16. Chib, S., Greenberg, E. and A., Simoni, (2023), *Nonparametric Bayes Analysis of the Sharp and Fuzzy Regression Discontinuity Designs*. *Econometric Theory*, Vol. 39, 481-533.
15. Chib, S., Shin, M. and A. Simoni (2022), *Bayesian Estimation and Comparison of Conditional Moment Models*. [Oberwolfach Report 12/2019](#). [Federal Reserve Bank of Philadelphia WP 19-51](#). *Journal of the Royal Statistical Society, Series B*, Vol. 84, 740-764. [arXiv:2110.13531](#)
14. Florens, J.P. and A., Simoni, (2021), *Bayesian Identification and Partial Identification*. *Annals of Economics and Statistics*, Vol. 144, 1-38. [arXiv:1607.07343](#)
13. Florens, J.P. and A., Simoni, (2021), *Gaussian Processes and Bayesian Moment Estimation*. [CREST, 2015-09](#), [arXiv:1607.07343v1](#). *Journal of Business & Economic Statistics*, **39**, 482-492.
12. Mogliani, M. and A., Simoni, (2021), *Bayesian MIDAS Penalized Regressions: Estimation, Selection, and Prediction*. [arXiv:1903.08025](#). *Journal of Econometrics*, **222**, 833-860.
11. Breunig, C., Mammen, E. and A., Simoni, (2020), *Ill-posed Estimation in High-Dimensional Models with Instrumental Variables*. [arXiv:1806.00666](#). *Journal of Econometrics*, **219**, 171-200.
10. Johannes, J., Simoni, A. and R., Schenk (2020), *Adaptive Bayesian estimation in indirect Gaussian sequence space models*. [arXiv:1502.00184v1](#). *Annals of Economics and Statistics*, 137, 83-116.
9. Liao, Y. and A., Simoni (2019), *Bayesian Inference for Partially Identified Smooth Convex Models*. *Journal of Econometrics*, **211**, 338-360.
8. Chib, S., Shin, M. and A. Simoni (2018), *Bayesian Empirical Likelihood Estimation and Comparison of Moment Condition Models*. *Journal of the American Statistical Association*, **113**, 1656-1668. [arXiv:1606.02931v1](#).
7. Breunig, C., Mammen, E. and A., Simoni (2018), *Nonparametric estimation in case of endogenous selection*. *Journal of Econometrics*, **202**, 268-185. [SFB 649 Discussion Paper 2015-050](#).
6. Hoderlein, S., Nesheim L. and A., Simoni (2017), *Semiparametric Estimation of Random Coefficients in Structural Economic Models*, *Econometric Theory*, **33**, 1265-1305.
5. Florens, J.P. and A., Simoni (2017), *Introduction to the Special Issue on Inverse Problems in Econometrics*, *Annals of Economics and Statistics*, **128**, 1-3.
4. Florens, J.P. and A., Simoni (2016), *Regularizing Priors for Linear Inverse Problems*, *Econometric Theory*, **32**, No. 1, 71-121.
3. Schenk, R., Johannes, J. and A., Simoni (2014), *Adaptive Bayesian Estimation in Gaussian Sequence Space Models*, in E.G. Bongiorno, A. Goia, E. Salinelli and P. Vieu, editors, *Contributions in infinite-dimensional statistics and related topics*, pp. 167-172, Società Editrice Esculapio.
2. Florens, J.P. and A., Simoni (2012), *Nonparametric Estimation of an Instrumental Regression: a Quasi-Bayesian Approach Based on Regularized Posterior*, *Journal of Econometrics*, **170**, No. 2, 458-475.
1. Florens, J.P. and A., Simoni (2012), *Regularized Posteriors in Linear Ill-posed Inverse Problems*, *Scandinavian Journal of Statistics*, **39**, No. 2, 214-235.

## Contribution to books

1. Ferrara, L. and A., Simoni, (2021), *Data preselection in Machine Learning methods: An application to macroeconomic nowcasting with Google search data*, in A. Capponi and C-A. Lehalle, editors, *Machine Learning in Financial Markets: A Guide to Contemporary Practice*, Cambridge University Press.

## Research Papers

### Selected works in progress

Mogliani M. and Simoni, A. (2024), *Bayesian Bi-level Sparse Group Regressions for Macroeconomic Density Forecasting*. ArXiv working paper: arXiv:2404.02671, revision requested by **Journal of Econometrics**.

Chib, S., Shin, M. and A. Simoni (2024), *Testing for Endogeneity: A Moment-Based Bayesian Approach*, revision requested by **Econometric Theory**.

Florens, J-P. and A. Simoni (2025), *Panel data models with randomly generated groups*. ArXiv working paper: [ArXiv:2510.24496](https://arxiv.org/abs/2510.24496).

Doz, C., Ferrara, L. and Simoni, A. (2026), *Impulse Response Function with functional approaches and mixed-frequency data*, mimeo.

Doz, C., Ferrara, L. and Simoni, A. (2025), *Nowcasting with functional approaches and mixed-frequency data*, mimeo.

Ghysels, E. and Simoni, A. (2025), *Every Second Counts: The Long Run Price Impact of Ultra-High Frequency Trading*. Work in progress.

Mogliani, M. and Simoni, A. (2025), *Dense versus grouped sparse models in Bayesian quantile nowcasting models with a large number of covariates*. Work in progress.

Chopin, N., Fulop A., Huo, Y., and Simoni, A. (2025), *Conditional SMC for large Bayesian VAR with stochastic volatility*. Work in progress.

Galtier, A., Lecué, G., Piquard, T., Poterszman, B., Simoni, A. (2025), *Markov-Switching, Mixed Frequency and VAR*. Work in progress.

Mogliani, M., Rossini, L. and Simoni A. (2024), *The importance of the tails in high dimensional macroeconomic forecasting*, mimeo.

## Professional Activities

### Presentations at Conferences:

- 2025 *CFE-CMStatistics*, December 13 - 15, London - UK (invited); *Statistical Week 2025 - Federal Statistical Office*, September 2025 - Wiesbaden, Germany (invited); *Louvain La Neuve econometrics meeting*, March 14 - Belgium (invited); *Workshop on Machine Learning in Economic Forecasting and Nowcasting*, April 25 - Copenhagen; *The 12th Days of Econometrics for Finance - JEF 2025* (invited), May 8 - Morocco; *Journées ENSAE-ENSAI-INSEE*, Mai 22 - Paris; Bayesian Nonparametric Conference - BNP14, June 23-27, Los Angeles - USA (invited); *IA Action Summit*, IP Paris, February 2025 (invited).
- 2024 *Women in Econometrics Conference*, University of Bologna - Italy, June (invited); *CFE-CMStatistics*, December 14 - 16, London - UK (invited);
- 2023 *2023 Conference on Real-Time Data Analysis, Methods, and Applications*, Madrid, Spain, October; *ES-OBE 2023 Conference* - keynote speaker, Glasgow, UK, September; Tenth Italian Congress of Econometrics and Empirical Economics - keynote speaker, Cagliari, Italy, May; Manchester, May (invited); AFSE, Paris, June (invited); 12th ECB Conference on Forecasting Techniques - June 13 (discussant); PSE, Avril.
- 2022 *41st MaxEnt 2022 Conference* - Institut Henri Poincaré, Paris, July 2022; *NBER-NSF Seminar on Bayesian Inference in Econometrics and Statistics*, Washington University at Saint Louis - U.S.A. (virtual); *EEA - ESEM* - Bocconi University, August 22 - 26, Italy; *Journée d'économétrie*, Université de Nanterre, November 16, Paris (discussant); *CFE-CMStatistics*, December 17 - 19, London - UK.
- 2021 *CFE-CMStatistics*, December 18 - 20, London - UK (virtual conference).

- 2020 *Cycle des Hautes Etudes pour le Développement Economique* - Ministère de l'économie et des finances, January 22; *1ère journée scientifique IP Paris*, June 16 (virtual conference); *CFE-CMStatistics*, December 19 - 21, London - UK (virtual conference).
- 2019 *ASSA-meeting*, January 4-6, Atlanta - USA; *Data Day @HEC*, January 22 - HEC Paris; *Oberwolfach Workshop: Uncertainty Quantification*, March 10-16, Oberwolfach - Germany; *Using Alternative Datasets for Macro Analysis and Monetary Policy*, October 17-18, Bocconi University - Milan.
- 2018 *CIREQ Econometrics Conference: Recent Advances in the Method of Moments*, 27-28 April, Montreal - Canada (invited); *SBIES 2018*, 25-26 May, Stanford University - USA; *Afse 2018*, 14-16 May, Paris - France; *ISBA 2018 - Contributed Session* (invited), 25-29 June, Edinburgh (UK); *Econometric Society European Meeting* (ESEM), 25 - 29 August, Cologne - Allemagne; *10<sup>th</sup> French Econometric Conference*, 29-30 November 2018, Paris - France.
- 2017 *Workshop on Inverse Problems and Applications*, May 8-10, Edinburgh - UK (invited); *Bayesian and Nonlinear Inverse Problems*, August 28- September 1, Leiden - Holland.
- 2016 *Workshop on Inverse Problems and Applications*, March 17, Edinburgh - UK (invited); *1st Banque de France - Norges Bank Workshop in Empirical Macroeconomics*, April 21, Banque de France (discussion); *SBIES 2016*, April 29-30, University of Philadelphia - USA; *ISNPS 2016*, June 11-16, Avignon - France (invited); *Third Annual Conference of the International Association for Applied Econometrics (IAAE)*, June 22-25, Milan - Italy (invited); *Workshop on Inverse Problems*, October 28-29, Heidelberg - Germany (invited); *8<sup>th</sup> French econometrics conference*, November 17-18, ESSEC, France; *27<sup>th</sup> (EC)<sup>2</sup> Conference on Big Data*, December 16-17, Toulouse School of Economics, France.
- 2015 *Conference on Inverse Problems in Econometrics*, October 1-2, Northwestern - USA (invited); *Conference on Computational and Financial Econometrics and on Computational and Methodological Statistics*, December 12-14, London - UK (invited); *Financial Econometrics Conference*, May 22-23, Toulouse - France (discussant); *SBIES 2015*, May 8-9, Washington University at St. Louis - USA; *ICEEE- 6th*, January 21-23, Salerno - Italy; *Workshop on Econometrics of Auctions and Contract-Theory Models*, November 24, Paris (discussant - invited); *14<sup>ème</sup> Journée d'Économétrie Développements Récents de l'Économétrie Appliquée à la Finance*, November 25, Nanterre (discussant - invited).
- 2014 *ASSA-meeting*, January 2-5, Philadelphia - USA; *Bayesian Modelling and Identification*, May 12, CORE - Louvain-La-Neuve - Belgium (invited); *Econometric Study Group*, July 3-5, University of Bristol - UK; *NSVCM 2014*, July 24-26, University of Paderborn - Germany (invited).
- 2013 *Econometric study group conference*, July 11-13, Bristol - UK; *29th European Meeting of Statisticians*, July 20-25, Budapest - Hungary; *European Meeting of the Econometric Society*, August 26-30, Gothenburg, Sweden; *5<sup>th</sup> French Econometrics Conference*, November 14-15, Toulouse (discussant).
- 2012 *ADRES*, January 19-20, Marseille - France; *NASM*, June 28-July 1, Northwestern University - USA; *AFSE*, July 2-4, Paris - France; *4<sup>th</sup> French Econometrics Conference*, November 22-23, Ensaï - Rennes.
- 2011 *Royal Economic Society*, April 18-20, London - UK; *Nonlinear Financial Econometrics Conference A Tribute To A. Ronald Gallant*, May 19-21, Toulouse - France (discussant - invited); *Inverse Problems and optimal control for PDEs*, May 23-27, Warwick - UK (invited); *2011 Cowles Foundation Annual Econometrics Conference*, June 13-14, Yale - USA (invited); *Econometric Society European Meeting* (ESEM), August 25 - 29, Oslo - Norway; *Congrès AFSE 2011*, September 8-9, University Pairs Ouest Nanterre la Defense.
- 2010 *Bayesian Inference in Econometrics and Statistics*, April 30 - May 1, Austin - USA; *Fourth Time Series Conference*, May 14-15, Montreal - Canada (poster - invited); *Recent Developments in Nonparametric Instrumental Variable Methods*, June 12, CEMMAP - London (invited); *World Congress of the Econometric Society*, August 17-21, Shanghai - China; *Revealed Preferences and Partial Identification*, September 24-25, Montreal - Canada (invited).
- 2009 *Semiparametric and Nonparametric Methods in Econometrics*, April 5 - 10, Banff - Canada (invited); *6th Workshop on Bayesian Inference in Stochastic Processes*, June 18 - 20, Bressanone - Italy (poster); *Econometric Society European Meeting* (ESEM), August 23 - 27, Barcelona - Spain; *Stats in the Château*,

August 31 - September 4, Paris - France; *Rencontres de statistiques mathématiques*, December 14 - 18, C.I.R.M. - Marseille - France.

- 2008 11<sup>th</sup> *Meeting of New Researchers in Statistics and Probability*, July 29 - August 2, University of Colorado at Boulder, Colorado; *Joint Statistical Meetings*, August 2 - 7, Denver - Colorado; *Econometric Society European Meeting* (EEA - ESEM ), August 27 - 31, Milan - Italy; *European Winter Meeting of the Econometric Society*, October 31 - November 1, Cambridge - UK; *Simposio de Analisis Economico*, December 11 - 13, Zaragoza - Spain.
- 2007 Workshop on *Construction and Properties of Bayesian Nonparametric Regression Models*, 6 - 10 August, Isaac Newton Institute for Mathematical Sciences, Cambridge (UK); *Deuxièmes Rencontres des Jeunes Statisticiens*, (organised by Société Française de Statistique), 3 - 7 September, Aussois (France); *Rencontres de statistiques mathématiques*, 17 - 21 December, C.I.R.M. - Marseille (France).

### Presentations at Seminars:

- 2025 Sorbonne University (LPSM); Oxford; Qube Research & Technology.
- 2024 AMSE - Marseille, France, January; Bonn University - Bonn, Germany, January; University of Milan - Milan, Italy, April; Pompeu Fabra University - Barcelona, Spain, Mai;
- 2023 Exeter Econometric Seminar, March; Louvain La Neuve, April; Toulouse School of Economics, June; Crest, June.
- 2022 Harvard\MIT Econometric Seminar, February; Econometric Seminar at The Chinese University of Hong Kong, November 16 (virtual); Virtual Time Series Seminar series, November 24, Liverpool (virtual);.
- 2021 University of North Carolina, December; European University Institute, April.
- 2020 EDHEC Business School, Heidelberg University (Covid-19 canceled), Brunel University, AMSE - Université de Marseille, Singapore Management University.
- 2019 ESSEC Business School.
- 2018 University of Bonn. Invited lecture at *Alliance Graduate Summer School 2018 - Research Methods in Sustainable Development*, 28 May - 1 June, 2018 - Paris.
- 2017 University of Verona, CREST internal seminar.
- 2016 University of Bologna, Université d'Orléans.
- 2015 Humboldt University Berlin, Boston College, CREST (LMI), Université de Lausanne - HEC, Heidelberg University (Institut für Angewandte Mathematik).
- 2014 Brown University, Boston University, Boston College, MIT, U-Penn, CREST (LMI and LS), Louvain-La-Neuve (ISBA).
- 2013 Bayes in Paris (BIP) - workshop, Nuffield College (Oxford), Université Catholique de Louvain (statistical seminar).
- 2012 Queen Mary University, Université de Cergy-Pontoise (THEMA), Princeton University, CREST (Séminaire de Statistique), CREST (LMI), THEMA, Mannheim University, Université de Luxembourg.
- 2011 Mannheim University, UC-San Diego, University College of London, Université Catholique de Louvain (CORE).
- 2010 Northwestern University, Brown University, Mannheim University, Boston College.
- 2009 University College London, University of Auckland (video conference presentation), Bocconi University, University of Cambridge, Universidad de Navarra, Banca d'Italia, Duke University.
- 2008 Toulouse School of Economics, Universidad Carlos III, Durham University (UK).
- 2007 University of Bologna, Université Paul Sabatier (Toulouse), Toulouse School of Economics, Université de Marseille (GREQAM).

**Referee for:**

Annals of Statistics, Annals of Applied Statistics, Annals of Economic and Statistics, Brazilian Journal of Probability and Statistics, Bernoulli, Computational Statistics and Data Analysis, Econometrica, Econometric Review, Econometric Theory, Electronic Journal of Statistics, International Journal of Forecasting, Journal of Applied Econometrics, Journal of Applied Statistics, Journal of Business and Economic Statistics, Journal of Business Cycle Research, Journal of Econometrics, Journal of Financial Econometrics, Labor Economics, Journal of Nonparametric Statistics, Quantitative Economics, Review of Economic Studies, Review Economic, Scandinavian Journal of Statistics, Statistics and Computing, Statistics and Probability Letters, ERC - Advanced Grant, ERC - Starting Grant, Marie-Curie Fellowships (since 2023), SSHRC - Insight Grants, ANR (Agence Nationale de la Recherche).

**Conference Organization:**

- Member of the organizing and selection committee of the workshop *Recent developments in Networks models: statistic and economic modelling* (November 2013).
- *Journées ENSAE-ENSAI*, 8-9 January 2015.
- *Data Lead 2015: Leading the way in Big Data*, ENSAE and University of Berkeley, 5-6 November 2015.
- Co-organizer of the workshop *Meeting in Econometrics*, Toulouse School of Economics (May 2017).
- Member of the organizing and selection committee of the conference *9th French Econometric Conference*, CREST - Ensae (November 2017).
- Member of the organizing and selection committee of the conference *ADRES*, CREST - Ensae (February 2018).
- Organiser of an invited section at *CFE - CMStatistics conference 2021*.
- Member of the scientific committee of the *3rd ACM International Conference on AI in Finance*, 2022.
- Co-organizer of the workshop *Advances in alternative data and machine learning for macroeconomics and finance*, Paris, September 9 - 2022.
- Member of the scientific committee of the *CFE - CMStatistics 2022* conference, London, December 2022.
- Member of the scientific committee of the *4th ACM International Conference on AI in Finance*, 2023.
- Member of the scientific committee of the *Meeting of the French Statistical Society*, Université Libre de Bruxelles, July 2023.
- Member of the scientific committee of the *5th ACM International Conference on AI in Finance*, 2024.
- Member of the scientific committee of the *European Finance Association - 2025 Annual Meeting*.
- Organiser of an invited section at *CFE - CMStatistics conference 2025*.

**Department Services:**

- LABEX ECODEC (July 2014 - ): PI of the group “New challenges for new data”.
- Co-director of the option “Data Science” at ENSAE (for 3<sup>rd</sup> year students), September 2016 - .
- Member of the Academic Council of Institut Polytechnique de Paris, 2020 – 2024.
- Deputy in the Board of the project DATAIA, September 2017 – 2023.
- Coordinator of the *Research Option in Econometrics* for 3<sup>rd</sup> year students at ENSAE (*Formation Par la Recherche*, September 2014 - ).
- Deputy in the Board of Directors of GENES (November 2014 - 2017).
- Member of the Scientific Committee of Labex MME-DII (2013 - 2014), Université de Cergy-Pontoise.
- Member of the Junior Recruiting Committee for Université de Cergy-Pontoise (2013).

- Member of the Junior Recruiting Committee for Bocconi University (2009 - 2010).
- Organizer of the *Econometrics and Statistics seminars* at Bocconi University - Department of Decision Sciences (2010 - 2011).
- Undergraduate Thesis supervision, Bocconi University.

#### Other:

- Secretary of the *Economic Data Science Society*, 2025 - .
- External member of the Recruiting Committee for a Professor position in “Econometrics” at Aix-Marseille Université, 2024.
- Member of “jury d’admission du concours chercheurs” CRCN 2022 of CNRS.
- External member of the Recruiting Committee for a Professor position on “Econometrics” at Université Toulouse 1, 2022.
- External member of the Recruiting Committee for a Maitre de Conference position on “Econometrics” at Aix-Marseille Université, 2022.
- External member of the Recruiting Committee for a Maitre de Conference position on “Econometrics” at Université de Orléans, 2021.
- External member of the Recruiting Committee for a Maitre de Conference position on “Big Data” at Université Paris-Est Créteil, 2019.

**Master Thesis supervision:** Jean-Marie John-Mathews (“Estimating wage equations using a very large number of instruments”, 2015), Thomas Despois (“A Sparse PCA Approach in Dynamic Factor Models”, 2016), Martin Monziols (2017), Guillaume Bied (2018), Gabriel Buresi (2020), Jung Hyun Kim (2020), Gaëtan CHAMARD-BOIS (2021), Inès Moutachaker (2021), Jean-Galaad Barrière (2023), Pablo Barrio (2024), Paul Sheng (2025), Bekircan OZTURK (2025), Carla Lucas (2026), Cyril Vial (2026).

**ENSAE Project supervision:** Bertille Picard “Formation par la Recherche” at ENSAE, November 2018 - May 2019), Martin Monziols (“Formation par la Recherche” at ENSAE, Septembre-May 2016), Rosuel Alexis (“Python project” at ENSAE, January 2017).

**Stage supervision:** Vivien Chbicheb (student at Ecole Polytechnique, co-supervision with Laurent Ferrara, Banque de France, 2017), Guillaume Bied (2018), Bertille Picard (2018), Karim Tit (2019), Gabriel Buresi (2020), Jung Hyun Kim (2020), Gaëtan Chamard-Bois (2020-2021), Inès Moutachaker (2021), Evain Malo (2024), Cyril Vial (2025).

#### PhD Thesis supervision:

- Yannick Guyonvarch (2016-2019) PhD at CREST - Université Paris Saclay;
- Romain Aumond (2021 - 2024) PhD at CREST - IP Paris (co-advisor).
- Inès Moutachaker (2021 - ) PhD at Crest - IP Paris (co-advisor).

#### Member of the PhD Committee of:

- Songlin Zeng (ESSEC and University of Cergy-Pontoise, October 2013), “Nonlinear Time Series Models with Applications in Macroeconomics and Finance”.
- Samuele Centorrino (Università Bicocca, June 2014), “Essays in nonparametric estimation with instrumental variables”.
- Odran Bonnet (Sciences Po Paris, Juin 2018), “Individual housing choices and aggregate housing prices”.

- Jérémy L'Hour (CREST, 2015 – 2019), member of the PhD committee.
- Bertille Picard (Aix-Marseille Université, 2019 – 2023).
- Martin Mugnier (CREST, IP Paris, 2019 – 2023).
- Mathieu Sauvenier (PhD at UCLouvain, Belgium – 2023).
- Saad Souilmi (CMAP, Ecole Polytechnique, IP Paris, 2025 –)

**Visiting Periods:**

European University Institute (Spring 2021, Spring 2020 - Covid-19 cancelled), University of Bologna (July 2025, February 2025, October 2024, July 2024, October 2023, July 2018, Juin 2017, February 2016), University of Milan (February and April 2024), Max Planck Institute Munich (July 2017), Max Planck Institute Bonn (April 2016), Boston College (January - May 2014), University of Mannheim (July 2010, October 2010, February - July 2011, June - September 2012, August 2013, July - August 2014, February 2015, August 2015), Toulouse School of Economics (October 5 - 9, 2009, November 23 - December 2, 2009, February 15-19, 2010, August 2-6 2010, January 3 - 7 2011, August 2011, July 2013, June 2015, Mai 2016).

Short period visits: Université Catholique de Louvain (ISBA), Boston College, Brown University, Northwestern University, S.G.A.M. (Société Generale Asset Management).

**Languages Proficiency**

Italian (mother tongue), French and English (fluently read, spoken and written).

**Personal Information**

Year of birth: 1980.

Citizenships: French, Italian.

Married (2 children).

Maternity leave: October 2017 - January 2018, August - December 2021.