Bertille Antoine

Professor

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Fields of Specialization

Econometric Theory; Financial Econometrics; Applied Econometrics.

Academic Positions

2021-09 - present	Professor, Simon Fraser University
2013-09 to 2021-08	Associate Professor (with tenure), Simon Fraser University
2012-01 to 2012-05	Visiting Assistant Professor, Brown University
2011-05	Visiting Assistant Professor, Toulouse School of Economics
2007-09 to 2013-08	Assistant Professor, Simon Fraser University

Education

2007	Ph.D. in Economics, Université de Montréal, Canada
2005	M.Sc. in Statistics, University of North Carolina at Chapel Hill, USA
2002	M.Sc. in Mathematical and computational finance, Université de Montréal, Canada
2002	M.Sc. in Statistics, ENSAI France
2001	B.Sc. in Economics, Université de Rennes, France

Editorial Experience

Associate Editor, *Econometric Reviews*, 2020-
Guest Associate Editor, *Journal of Econometrics*, 2022-2023

Published & Forthcoming Papers

"GMM with Nearly-Weak Identification" (with Eric Renault), 2021, Accepted at *Econometrics and Statistics*. https://doi.org/10.1016/j.ecosta.2021.10.010

"Identification-robust non-parametric inference in a linear IV model" (with Pascal Lavergne),

2023, *Journal of Econometrics*, Volume 235, Pages 1-24.
https://doi.org/10.1016/j.jeconom.2022.01.011

"Identification-robust inference with simulation-based pseudo-matching" (with Lynda Khalaf, Maral Kichian and Zhenjiang Lin), 2023, *Journal of Business & Economic Statistics*, Volume 41, Pages 321-338. https://doi.org/10.1080/07350015.2021.2019046

"Partially Linear Models with Endogeneity: a conditional moment based approach" (with Xiaolin Sun), 2022, *The Econometrics Journal*, Volume 25, Issue 1, Pages 256-275.
https://doi.org/10.1093/ectj/utab025

"Rejoinder: Pseudo-True SDFs in Conditional Asset Pricing Models" (with Kevin Proulx and Eric Renault), 2020, *Journal of Financial Econometrics*, Volume 18, Issue 4, Fall 2020, Pages 776-79. https://doi.org/10.1093/jjfinec/nbaa019

"Robust Estimation with Exponentially Tilted Hellinger Distance" (with Prosper Dovonon), 2021, *Journal of Econometrics*, Volume 224, Issue 2, Pages 330-344.
https://doi.org/10.1016/j.jeconom.2020.03.027

"Testing Identification Strength" (with Eric Renault), 2020, *Journal of Econometrics*, Volume 218, Issue 2, Pages 271-293. http://doi.org/10.1016/j.jeconom.2020.04.017

"Pseudo-True SDFs in Conditional Asset Pricing Models" (with Kevin Proulx and Eric Renault), 2018, Halbert White Jr. Memorial JFEC Invited Lecture, *Journal of Financial Econometrics*, Pages 1-59. https://doi.org/10.1093/jjfinec/nby017

"Efficient Estimation with Time-Varying Information and the New Keynesian Phillips Curve" (with Otilia Boldea), 2018, *Journal of Econometrics*, Volume 204, Issue 2, Pages 268-300.

"On the relevance of weaker instruments" (with Eric Renault), 2017, *Econometric Reviews*, Volume 36, Issue 6-9, Pages 928-945.

"Conditional Moment Models under Semi-Strong Identification" (with Pascal Lavergne), 2014, *Journal of Econometrics*, Volume 182, Issue 1, Pages 59-69.

"Efficient Minimum Distance Estimation with Multiple Rates of Convergence" (with Eric Renault), 2012, *Journal of Econometrics*, Volume 170, Issue 2, Pages 350-367.

"Portfolio Selection with Estimation Risk: a Test-based Approach", 2012, *Journal of Financial Econometrics*, Volume 10, Pages 164-197.

"Efficient Inference with Poor Instruments: a General Framework" (with Eric Renault), *Handbook of Empirical Economics and Finance*; Editors: Aman Ullah; David E. A. Giles, December 2010.

"Efficient GMM with Nearly-Weak Identification" (with Eric Renault), 2009, *The Econometrics Journal*, Tenth Anniversary Special Issue, Volume 12, Issue 1, Pages 135-171.

"On the Efficient Use of the Informational Content of Estimating Equations: Implied Probabilities and Euclidean Empirical Likelihood" (with Hélène Bonnal and Eric Renault), 2007, *Journal of Econometrics*, Volume 138, Issue 2, Pages 461-487.

Working Papers

"Simulation-based estimation with many auxiliary statistics applied to long-run dynamic analysis" (with Wenqian Sun), Revise-and-Resubmit at *Journal of Econometrics*.

"Factor IV Estimation in Conditional Moment Models with an Application to Inflation Dynamics" (with Xiaolin Sun), Revise-and-Resubmit at *Journal of Financial Econometrics*.

"Asset Pricing with a Large Matching Model".

"Inference in linear models with structural changes and mixed identification strength" (with Otilia Boldea).

"Iterative and Recursive Estimation in Misspecified Conditional Moment Models" (with Eric Renault).

"Coordinated Testing for Identification Failure and Correct Model Specification" (with David Frazier and Eric Renault).

Conferences & Invited Seminars

2023: SCSE (Annual meeting, Quebec City, Canada); Scheduled, Africa meeting of the Econometric Society (Nairobi, Kenya); North America Summer Meeting of the Econometric Society (Los Angeles, USA); 6th International Conference on Econometrics and Statistics (Waseda U., Japan); U. Wisconsin.

2022: Tilburg U; U. of Amsterdam; Warwick U.; CIREQ Econometrics conference in honor of E. Renault; CEA (Annual conference, Ottawa); NBER Time series (Annual conference, Boston); Women in Econometrics (Toronto); EC2 (Annual meeting, Paris).

2021: NAWM (Annual conference, online); Georgetown U.; UC Davis.

2020: World congress of the Econometric Society (online); Durham U.

2019: NAWM (Annual conference, Atlanta); Annual conference of CIREQ; Canadian

Economic Association (Annual conference, Banff); SOFIE (Annual conference, Shanghai); AMES (Annual conference, Xiamen); Seattle-Vancouver Econometrics conference; Canadian Econometrics Study Group (Annual conference, Montreal); Warwick U.; U. of Surrey (UK); EC2 (Annual conference, Oxford).

2018: Ohio State University; Penn State University; Annual conference of CIREQ; Canadian Economic Association (Annual conference); Econometric Society NASM (Annual conference, Davis); International Association for Applied Econometrics (Annual conference, Montreal); University of Victoria; National University of Singapore; EC2 (Annual conference, Rome).

2017: Brown University; Annual conference of Tinbergen Institute: "Inference issues in econometrics"; Canadian Econometric Study Group; EC2 (Annual conference, Amsterdam).

2016: Duke University; University of North Carolina; Midwest Finance Association; Cambridge University; Universite Libre de Bruxelles; Tilburg University; Queen Mary University in London; SoFIE (Annual conference); Seattle-Vancouver Econometrics Conference; Canadian Econometric Study Group; Midwest Econometrics Group.

2015: Bank of Canada; University of Ottawa; CIREQ Econometrics conference, time series and financial econometrics; Société Canadienne de Sciences Économiques (Annual conference); World congress of the Econometric Society; Bowdoin College; Canadian Econometric Study Group; NC State University, Brown University.

2014: University of Washington; Toulouse School of Economics; Brown University; Concordia University; CIREQ Econometrics conference, time series and financial econometrics; University of Amsterdam; Tilburg University; CREST Paris; Seattle-Vancouver Econometrics Conference.

2013: Econometric Society Winter Meeting; New-York Camp Econometrics; Western University; CIREQ Econometrics conference, time series and financial econometrics; Guelph University; Canadian Econometric Study Group; French Econometrics Conference; CSDA International Conference on Computational and Financial Econometrics.

2012: Brown University; Boston University; Boston College; University of Pennsylvania; Penn State; Yale University; Vanderbilt University; New York University; Société Canadienne de Sciences Économiques (Annual conference); McGill University; Canadian Economic Association (Annual conference); Econometric Society European Meeting; Canadian Econometric Study Group; Emory University; Georgia State University.

2011: Conference in Honor of Halbert L. White, Jr. - Causality, Prediction, and Specification Analysis: Recent Advances and Future Directions; Econometric Society European Meeting, Canadian Econometric Study Group, CSDA International Conference on Computational and Financial Econometrics.

2010: Econometric Society Winter Meeting; Toulouse School of Economics; Fourth CIREQ Time Series Conference; Tilburg University; Monash University; Society for Financial Econometrics (Annual conference); World Congress of the Econometric Society; NBER-NSF Times series conference (Annual conference); Canadian Econometric Study Group (Annual conference); CSDA International Conference on Computational and Financial Econometrics; Conférence Annuelle Française d'Econométrie; EC2 (Annual conference).

2009: University of Waterloo; Texas A&M University; Society for Financial Econometrics (Annual conference); Western Economics Association International (Annual conference).

2008: Inference and Tests in Econometrics: a Tribute to Russell Davidson; University of British Columbia, Vancouver Econometrics Workshop; Universitad Carlos III; Canadian Economics Association; Econometric Society North-American Meeting; Econometric Society European Meeting; Canadian Econometric Study Group; University of Victoria.

2007: Canadian Economics Association; Econometric Society European Meeting; Société Canadienne de Sciences Economiques.
2006: Canadian Economics Association; Econometric Society European Meeting.
2005: SAMSI Workshop; Canadian Econometric Study Group.

Grants, Fellowships & Awards

2023-2026	SSHRC Insight Grant (PI), $118,447
	Identification, estimation, and inference of dynamic causal effects in macro.
2021-2026	SSHRC Insight Grant (co-applicant), $350,100
	Causality, identification and missing variables in Economics
2016-2021	SSHRC Insight Grant (PI), $115,107
	Estimation uncertainty, instabilities, and nonlinearities in structural models
2016-2018	SSHRC Insight Development Grant (co-applicant), $35,900
	Real-Time Data to Enhance the Usefulness of Policy Models
2015-2017	SSHRC Insight Development Grant (co-applicant), $30,824
	Big Panel Data
2015-2017	SSHRC Insight Development Grant (co-applicant), $41,580
	Robust inference economic models defined by moment restrictions
2014-2015	SFU VPR4A Grant (PI), $9,985
2013-2014	SFU Small SSHRC Grant (PI), $6,900
2012-2013	SFU VPR4A Grant (PI), $10,000
2009-2012	SSHRC Standard Research Grant (PI), $49,500
2007-2009	SFU Presidential Research Start-up Grant, $20,000
2004-2007	SSHRC Doctoral Scholarship, $105,000

Ph.D. Students' supervision

Completion	*Name*	*Role*	*First placement*
Ongoing	Stan Hetalo	Co-supervisor	
Ongoing	Jonathan Puigvert Angulo	Senior supervisor	
2023	Wenqian Sun	Senior supervisor	
2023	Marieh Azizirad	Co-supervisor	Post-doc, Warwick U.
2022	Xiaolin Sun	Senior supervisor	Research Fellow, Monash U.
	Winner of a Dean of Graduate Studies Convocation Medal		
2021	Farouk Abdul-Salam	Co-supervisor	Economist at Amazon
2020	Thomas Vigié	Senior supervisor	Teaching Fellow, Simon Fraser U.
2018	Xiao Christy Yu	Junior supervisor	CMHC
2018	Keyi Kerry Zhang	Junior supervisor	Deloitte Canada
2016	Edouard Djeutem-Tsague	Junior supervisor	Bank of Canada
2012	Pierre Nguimkeu	Junior supervisor	Georgia State U.

Professional Service

Conference & Workshop organization:

2022: CIREQ Econometrics Conference in Honor of E. Renult [Co-organizer].

2021: North American Summer Meeting of the Econometric Society [Program Committee member].
2020: Econometric Society World Congress [Program Committee member].
2018: 5th Annual Seattle-Vancouver Econometrics Conference [Main organizer].
2014: 31st Annual Meeting of the Canadian Econometric Study Group [Main organizer].

Professional Association:

2021-: Research Fellow at the Centre for Monetary and Financial Economics (CMFE) `https://carleton.ca/economics/research/cmfe/`.

Referee for Academic journals:

Canadian Journal of Economics, Computational Statistics, Econometric Reviews, International Review of Finance, Journal of Applied Econometrics, Journal of the American Statistical Association, Journal of Banking and Finance, Journal of Business and Economic Statistics, Journal of Econometrics, Journal of Financial Econometrics, Quantitative Economics, Review of Economics and Statistics, Risks, The Econometrics Journal.

Referee for Grant applications:

Social Sciences and Humanities Research Council of Canada; Netherlands Organisation for Scientific Research.

Referee for Academic programs:

2017: M.Sc. in mathematical and computational finance at Université de Montréal.

External Thesis Examiner:

- 2023/04: Boucher, H. - Ph.D. in Economics, Toulouse School of Economics.
- 2021/07: Simardone, C. - Ph.D. in Economics, McMaster Univ.

External Committees:

2016-19: SSHRC Adjudication Committee of the Doctoral Awards Pre-selection Competition.

Internal Committees:

2022-: Graduate Program Chair, Department of Economics at Simon Fraser University.
2022-: Member of Simon Fraser University Faculty Association (SFUFA)'s executive committee.
2019-21: Member of the joint SFUFA-SFU Salary Anomaly committee (2019-2021).