

BERTILLE ANTOINE

ASSISTANT PROFESSOR

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EDUCATION

November 2007	Ph.D. Economics	Université de Montréal, Canada
December 2005	M.Sc. Statistics	UNC at Chapel Hill, USA
December 2002	M.Sc. Mathem. and computational finance	Université de Montréal, Canada
November 2002	(equivalent) M.Sc. Statistics	ENSAI, France
June 2001	B.Sc. Economics	Université de Rennes, France

WORK EXPERIENCE

2012-present	Visiting Assistant Professor, Brown University
2007-present	Assistant Professor, Simon Fraser University
2004-2005	Teaching Assistant, University of North Carolina at Chapel Hill (Undergraduate: Probability and Statistics)
2004	Teaching Assistant, Université de Montréal (Graduate: Macroeconometrics)
Fall 2002	Research Assistant to Prof. É.Renault and R.Garcia, CIRANO (Study of Indirect Inference Methods)
Fall 2002	Teaching Assistant, Université de Montréal (Undergraduate, Probability and Statistics)

RESEARCH

PUBLICATIONS

- "Portfolio Selection with Estimation Risk: a Test-based Approach", 2012, *Journal of Financial Econometrics*, Volume 10, Pages 164-197.
- "Efficient Minimum Distance Estimation with Multiple Rates of Convergence" (with E. Renault), *Accepted in Journal of Econometrics (April 2010)*.

- "Efficient Inference with Poor Instruments: a General Framework" (with E. Renault), *Handbook of Empirical Economics and Finance*; Editors: Aman Ullah; David E. A. Giles, December 2010.
- "Efficient GMM with Nearly-Weak Identification" (with E. 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 H. Bonnal and E. Renault), 2007, *Journal of Econometrics*, Volume 138, Issue 2, Pages 461-487.

WORKING PAPERS

- "Conditional Moment Models under Weak Identification" (with P. Lavergne).
- "Testing Identification Strength" (with E. Renault).
- "On the Inference on Parameter Ratios with Applications to Weak Identification".

PROFESSIONAL SERVICE

REFEREE:

Computational Statistics, Econometric Reviews, Journal of Business and Economic Statistics, Journal of Econometrics, Journal of Financial Econometrics.

CONFERENCES AND INVITED SEMINARS

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; Universidad 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 AND AWARDS

2009-2012 SSHRC Standard Research Grant, \$49,500

2007-2009 SFU Presidential Research Start-up Grant, \$20,000

2004-2007 SSHRC Doctoral Scholarship, \$105,000

2004 IFM2 Scholarship (declined)

2003 CIRANO Fellowship, \$5,000

2002 Economics Department Fellowship of Excellence, Université de Montréal