Pierre Chaussé

Contact Information

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Research Interests

Applied and theoretical econometrics

Education

Université du Québec à Montréal, Montreal, Quebec, Canada

Ph.D., Economics **2011**

- Thesis Topic: Generalized empirical likelihood for a continuum of moment conditions
- Advisor: Professor Alain Guay

Yale University, New Haven, CT USA

M.Phil., Economics **1998**

M.A., Economics **1996**

Queen's University, Kingston, Ontario, Canada

M.A., Economics **1994**

Université de Montréal, Montreal, Quebec, Canada

B.Sc., Economics **1993**

Publications

"Computing Generalized Method of Moments and Generalized Empirical Likeli- hood with R", Journal of Statistical Software, 34(11), 1-35 **2010**

Working Papers

"Generalized empirical likelihood for a continuum of moment conditions "(Submitted) **2011**

"GMM Estimation of a Stochastic Volatility Model with Realized Volatility: A Monte Carlo Study" (with Dinghai Xu) (Submitted) **2012**

Programming languages

Matlab, Gauss, C, C++, R, Php-MySql

Awards

Grant from the CIRPÉE **2008**

Raymond Powell prize for teaching (Yale University) **1997**

Scholarships from the Government of Quebec

- Ph.D. Scholarship **1995**
- M.A. Scholarship **1994**

Teaching Experience

Courses taught at the University of Waterloo **From 2010 to 2012**

ECON 621: First year M.A. and Ph.D. Econometrics
ECON 673/485: Numerical methods for Economists
ECON 405: Financial Econometrics
ECON 421: Fourth year undergraduate econometrics
ECON 311: Mathematics for economists II

Full time lecturer **From 2000 to 2009**

I have been full time lecturer, teaching extensively at Université du Québec à Montréal, HEC Montréal and Université de Montréal. Information about many of these courses are available on my personal webpage. The courses I have taught are:

- For M.A. students in economics and finance: Introductory econometrics, Financial econometrics (also offered to Ph.D. students), Financial economics and Macroeconomic foundations of finance.
- For B.A. students in economics: Econometrics, Mathematics for economists, Financial economics, Macroeconomics and Microeconomics
- For business school students: Microeconomics, Macroeconomics, Econometrics and Industrial organization.

Special project **2006**

I went to the Republic of Guinea to teach a graduate course of microeconomics. It was part of a reform of the education system financed by the World Bank and directed by the Université du Québec à Montréal.

Conference and special projects

Canadian Econometrics Study Group **October 2012**

Paper presented: "GEL for a continuum: the linear case with many instruments"

Canadian Economics Association - Annual Conference **June 2012**

Paper presented: "GEL for a continuum: the linear case with many instruments"

Rmetrics Workshop in Switzerland **June 2009**

I presented my GMM package for R along with the paper "Computing GMM and GEL with R".

Canadian Economic Association conference **Juin 2007**

Paper presented: "Generalized empirical likelihood for a continuum of moment conditions"

Société Canadienne de Sciences Économiques conference **May 2007**

Paper presented "Generalized empirical likelihood for a continuum of moment conditions"

CIREQ Conference on GMM **November 2007**

Paper presented "Generalized empirical likelihood for a continuum of moment conditions"