Pierre Chaussé

CONTACT INFORMATION

Department of Economics
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RESEARCH INTERESTS

Applied and theoretical econometrics, with a focus on numerical implementation of econometric methods through software development.

ACADEMIC POSITIONS

Department of Economics, University of Waterloo
Associate Professor **2016 to present**

Department of Economics, University of Waterloo
Associate Chair Undergraduate Studies **2021 to present**

Department of Economics, University of Waterloo
Assistant Professor **2010 to 2016**

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

"Estimating Net Primary Productivity (NPP) and Debris-Fall in Forests Using Lidar Time Series" (with Roman Dial, Mallory Allgeier, Tom Scott Smeltz, Trevor Golden, Thomas Day, Russell Wong and Hans-Erik), Remote Sensing, 13, 891. DOI: 10.3390/rs13050891 **2021**

"Econometric considerations when using the net benefit regression framework to conduct cost-effectiveness analysis" (with Jeffrey S. Hoch), Health Econometrics, Contributions to Economic Analysis. **2018**

"GMM Estimation of a Stochastic Volatility Model with Realized Volatility: A Monte Carlo Study" (with Dinghai Xu), Econometric Review, DOI: 10.1080/07474938.2016.1152654 **2016**

"A Simulation-Based Comparison of Covariate Adjustment Methods for the Analysis of Randomized Controlled Trials" (with (Liu, J. and Luta, G.), International Journal of Environment Research and Public Health, 13, 414; doi:10.3390/ijerph13040414 **2016**

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

Working Papers

"Assessing the inter-generation mobility – a functional data regression approach" (with Tao Chen and Kenneth A. Couch) **2018**

"Causal Inference with Generalized Empirical Likelihood Methods" (with George Luta (Georgetown University) and Mihai Giurcanu (University of Chicago)) **2019**

"Is the New Keynesian Explanation of the Great Dis-Inflation Consistent with the Cross Country Data?" (with Matthew Doyle and Jean-Paul Lam) **2017**

"GEL for a Continuum: the linear case with many instruments" **2018**

"Generalized empirical likelihood for a continuum of moment conditions " **2018**

Software Development

gmm: "Generalized Method of Moments and Generalized Empirical Likelihood". Available on Cran.

momentfit: "Method of Moments". Available on Cran.

causalGel: "Causal Inference using Generalized Empirical Likelihood Methods". Available in development on R-Forge.

causalOTLSE: "Optimal Thresholding Least Squares Inference for Causal Effects". Available in development on R-Forge.

SEIR: "Susceptible, Exposed, Infectious, Removed Model". Available in development on R-Forge.

gmmExtra: "Methods for Generalize Method of Moments Estimation". Available in development on R-Forge.

funcreg: "Functional Regression Estimation". Available in development on R-Forge.

Programming languages

C, R, Fortran

Awards

Insight Development Grant from SSHRC **2012**

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 2022**

ECON 721: Econometrics II (Ph.D.)
ECON 621: First year M.A. and Ph.D. Econometrics
ECON 673/485/474: Numerical methods for Economists
ECON 405: Financial Econometrics
ECON 421: Fourth year undergraduate econometrics
ECON 311: Mathematics for economists II
ECON 322: Econometric Analysis 1
ECON 321: Introduction to Econometrics
ECON 211: Introduction to Mathematical Economics
ECON 102: Introduction to Macroeconomics

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

Seminar at Georgetown University **October 2020**
Paper presented by Mihai Giurcanu: "Causal Inference with Generalized Empirical Likelihood Methods"

CIREQ conference on GMM in Montreal **June 2018**
Paper presented: "Causal Inference with Generalized Empirical Likelihood Methods"

Invited Speaker at Ryerson University **November 2016**
Paper presented: "Assessing the inter-generation mobility – a functional data regression approach"

Société Canadienne de Science Économique - Annual Conference **June 2016**
Paper presented: "Estimating the Average Treatment Effect in Quasi-Experimental Studies using the Generalized Empirical Likelihood"

Société Canadienne de Science Économique - Annual Conference **June 2014**
Paper presented: "Bootstrap tests for Quantile Regressions"

Canadian Econometrics Study Group - Annual Meeting **October 2013**
I was one of the organizers of the conference hosted by the University of Waterloo. (Website)

Canadian Economics Association - Annual Conference **June 2013**
Paper presented: "Assessing the inter-generation mobility – a functional data regression approach"

Société Canadienne de Science Économique - Annual Conference **May 2013**
Paper presented: "Assessing the inter-generation mobility – a functional data regression approach"

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"