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Education

Ph. D., Economics, Yale University, 1998
M. Phil., Economics, Yale University, 1995
M. A., Economics, Yale University, 1994
M. A., Economics, Queen's University at Kingston, 1993
B. A., Economics, Concordia University, 1992

Academic Positions

Full Professor, Economics department, Université de Montréal, 2011-
Associate Professor, Economics department, Université de Montréal, 2005-2011
Visiting professor, Graduate School of Business, University of Chicago, 2005.
Assistant Professor, Economics department, Université de Montréal, 1998-2005
Researcher, Centre interuniversitaire en analyse des organisations (CIRANO), 2002-
Research Fellow, Centre interuniversitaire de recherche en économie quantitative (CIREQ), 2002-
Associate Fellow, Centre de recherche et développement en économique (CRDE), 1998-
Lecturer, Economics department, Université de Montréal, 1998

Previous work experience

Research assistant Department of Finance, Ottawa, 1994
Research assistant, Apogee Research International, Toronto, 1992
Research assistant, Royal Bank of Canada, Economics department, Montreal, 1991
Research assistant, Competition Bureau, Hull. 1991
Research assistant, Department of External Affairs and International Trade, Ottawa, 1990

Grants and Fellowships

Fonds Québécois de la Recherche sur la Société et la Culture, Projets franco-québécois FQRSC-ANR, (Principal investigators: Silvia Gonçalves et Nour Meddahi), *Mixing data frequencies for asset pricing and risk management,* 2011-15.

Social Sciences and Humanities Research Council of Canada, Standard Research Grant, *Factor models in macro panel data*, 2010-13.

Social Sciences and Humanities Research Council of Canada, Standard Research Grant, *The risk-return trade-off at different horizons*, 2007-10.

Social Sciences and Humanities Research Council of Canada, Standard Research Grant, *Long Memory in Volatility: Consequences and Inference Tools*, 2004-07.

Fonds Québécois de la Recherche sur la Société et la Culture (Coordinator: Éric Renault), *Statistical Inference Methods for Asset Pricing Models : Latent Variables, Simulation and Recursive Methods*, 2004-08.

Fonds FCAR, New Researchers program, *Identification Problems in Financial Models*, 2001-04.

Fonds FCAR (Coordinator: Éric Renault), *Statistical Tests of Econometric Models: New Partially Non-Parametric Approaches*, 2001-04

Internal Grant for Assistant Professors, Université de Montréal*, Volatility Estimation and Forecasting and Risk Premium Modeling in Financial Markets Using Non-parametric Tools,* 2000-01.

Mathematics of Information Technology and Complex Systems, member of project «Simulation, Estimation and Inference in Financial Models for Risk Management and Derivative Pricing», 1999-2010.

Publications

Gonçalves, Sílvia Benoit Perron,and Antoine Djogbenou, “Bootstrap Prediction Intervals for Factor Models”, *Journal of Business and Economic Statistics*, forthcoming.

Djogbenou, Antoine, Silvia Gonçalves and Benoit Perron, “Bootstrap inference in regressions with estimated factors and serial correlation”, *Journal of Time Series Analysis*, 36:3, 2015, 481-502.

Gonçalves, Sílvia and Benoit Perron, “Discussion of Bootstrap prediction intervals for linear, nonlinear, and nonparametric autoregressions., by Pan Li and Dimitris Politis, *Journal of Statistical Planning and Inference*, forthcoming.

Moon, Hyungsik Roger, Benoit Perron et Peter C.B. Phillips, “Point Optimal Panel Unit Root Tests with Serially Correlated Errors”, *Econometrics Journal,* 17, 2014, 338-372.

Gonçalves, Sílvia and Benoit Perron, “Bootstrapping Factor-augmented Regressions”, *Journal of Econometrics,* 182, 2014, 156-173.

Moon, Hyungsik Roger and Benoit Perron, “Peter C.B. Phillips’ Contributions to Panel Data Methods», *Econometric Theory*, forthcoming.

Moon, Hyungsik Roger and Benoit Perron, “Beyond Panel Unit Root Tests: Using Multiple Testing to Determine the Nonstationarity Properties of Individual Series in a Panel”, *Journal of Econometrics*, 169, 2012, 29-33.

Bandi, Federico and Benoit Perron, “Long-run Risk-Return Trade-offs”, *Journal of Econometrics*, 143, 2008, 349-374.

Moon, Hyungsik Roger and Benoit Perron, “Asymptotic Local Power of a Test for Unit Roots in Panels with Fixed Effects”, *Econometrics Journal*, 11, 2008, 80-104.

Moon, Hyungsik Roger and Benoit Perron «Seemingly Unrelated Regressions», The New Palgrave Dictionary of Economics, 2nd ed, Eds. Steven N. Durlauf and Lawrence E. Blume. Palgrave Macmillan, 2008.

Moon, Hyungsik Roger, Benoit Perron and Peter C.B. Phillips, “Incidental Trends and the Power of Panel Unit Root Tests”, *Journal of Econometrics*, 141, 2007, 416-459.

Moon, Hyungsik Roger and Benoit Perron, “An Empirical Analysis of Nonstationarity in a Panel of Interest Rates with Factors”, *Journal of Applied Econometrics*, 22, 2007, 383-400.

Moon, Hyungsik Roger, Benoit Perron and Peter C.B. Phillips, «On the Breitung Test for Panel Unit Roots and Local Asymptotic Power », *Econometric Theory*, 22, 2006, 1179-1190.

Bandi, Federico and Benoit Perron, “Long Memory and the Relation Between Implied and Realized Volatility”, *Journal of Financial Econometrics*, 4, 2006, 636-670.

Dufour, J.-M. and Benoit Perron, Editors’ Introduction : Resampling Methods in Econometrics, *Journal of Econometrics,* 133:2, 2006, 411-419.

Moon, Hyungsik Roger and Benoit Perron, “Efficient Estimation of the SUR Cointegration Regression Model and Testing for Purchasing Power Parity”, *Econometric Reviews*, 23:4, 2005, 293-323.

Moon, Hyungsik Roger and Benoit Perron, “Testing for a Unit Root in Panels with Dynamic Factors”, J*ournal of Econometrics*, 122:1, 2004, 81-126.

Perron, Benoit, “Détection nonparamétrique des sauts de la volatilité » (Nonparametric detection of jumps in volatility), special issue in honor Marcel Dagenais, *L’Actualité économique*, 80 :2-3, 2004, 229-251.

Morel, Louis and Benoit Perron, “ Relation entre le taux de change et les exportations nettes: test de la condition Marshall-Lerner pour le Canada” (Relation Between the Exchange Rate and Net Exports: Test of the Marshall-Lerner Condition for Canada), *L’Actualité économique*, 79:4, 2003, 481-502.

Linton, Oliver and Benoit Perron, “The Shape of the Risk Premium: Evidence from a Semiparametric GARCH Model”, *Journal of Business and Economic Statistics*, 21:3, 2003, 354-367.

Perron, Benoit, “Semi-parametric Weak Instrument Regressions with an Application to the Risk-Return Tradeoff”, *Review of Economics and Statistics*, 85:2, 2003, 424-443.

Perron, Benoit, “Equivariance of an Instrumental Variable Estimator in the Linear Regression Model”, Solution 97.2.5, *Econometric Theory*, 14, 1998, 292-293.

Unpublished work

Gonçalves, Silvia and Benoit Perron, “Bootstrapping factor models with cross sectional dependence”, January 2016., submitted.

Gonçalves, Silvia, Michael W. McCracken and Benoit Perron, “Tests of Equal Accuracy for Nested Models with Estimated Factors”, revise and resubmit *Journal of Econometrics*.

Bandi, Federico, Benoit Perron, Andrea Tamoni and Claudio Tebaldi, “Economic Uncertainty and Predictability”, January 2016, submitted.

Bandi, Federico, Abraham Lioui, René Garcia and Benoit Perron, “A Long-Horizon Perspective on the Cross-Section of Expected Returns”, August 2013.

Bandi, Federico, Abraham Lioui, René Garcia and Benoit Perron, “Conditional Information and the Cross-section of Expected Returns in the Long Run”, August 2010.

Editorial Work

Associate editor, *Economics Letters*, 2012-
Associate editor, *Journal of Business and Economics Statistics*, 2007-2015
Associate editor, *Empirical* Economics, 2006-2015
Editorial Advisor, *L'Actualité économique*, 2004-2007
Guest Editor, Annals issue of the *Journal of Econometrics*, "Resampling Methods in Econometrics"
Editorial Advisor, *Canadian Journal of Economics*, 2000-2004.

Ad hoc referee for the following journals:

Econometrica, Journal of Empirical Finance, Journal of Business and Economics Statistics, Journal of Econometrics, Econometric Theory, Canadian Journal of Development Studies, Canadian Journal of Economics, Actualité économique, International Review of Economics and Finance, Journal of Environmental Modeling and Software, Journal of Computational Statistics and Data Analysis, Journal of Financial Econometrics, Econometric Reviews, Journal of Applied Econometrics, Oxford Bulletin of Economics and Statistics, Econometrics Journal, Bulletin of Economic Research, Physica A, European Journal of Finance, Emerging Market Finance and Trade, Economic Modelling, Journal of Banking and Finance, International Review of Finance, Journal of Economic Dynamics and Control, Econometrics, Economic Modelling, Review of Economic Studies.

Granting agencies :

National Science Foundation, Social Science and Humanities Research Council of Canada, NWO, Hong Kong Reseach Grants Council, Israel Science Foundation, Romanian National Scientific Research Council.

Ph.D. students supervised

Djogbenou, Antoine, « Essays on inference in Factor-augmented Regressions» (cdirection with Silvia Gonçalves)
Belinga, Vincent, « On the Dynamic Effects of Fiscal Policy » ((codirection with Emanuela Cardia, thesis defended on September 8, 2015)
Some, Dommèbèiwin Juste Mètoiolè, « Essays on Oil Price Fluctuations and Macroeconomic Activity» (codirection with Emanuela Cardia, thesis defended on October 10, 2014)
Kakeu, Justin Johnson, « Essais en économie de l'environnement et des ressources naturelles sous incertitude » (codirection with Gérard Gaudet, thesis defended on November 23, 2010).
Hounkannounon, Bertrand, « Bootstrap for panel data with application to the evaluation of public policies» (main advisor, thesis defended on October 28, 2011).
Atewamba, Calvin, « Trois essais en économies des ressources naturelles » (co-supervised with Gérard Gaudet) thesis defended on May 14, 2012).

Supervised M. Sc. Essays (last five years)

Corbin-Charland, Joël, « Prévisions non linéaires pour les modèles à facteurs », August 2011.
Calderon, Oscar, « Étude sur les modèles à facteurs dynamiques et les rendements financiers », April 2011.

Ph.D. theses committees (last five years)

Liu, Yu, "Credit Migration of an Internal rating System for a Canadian SME Loans Portfolio", Concordia, July 2015.
Somé, Modeste, « Essays in Macro Finance and Monetary Economics », Université de Montréal, January 2015.
Tchuente, Guy, « Essais en économétrie et en économie de l'éducation », Université de Montréal, August 2014
Augustyniak, Maciej, « Estimation du modèle GARCH à changement de régimes et son utilité pour quantifier le risque de modèle dans les applications financières en actuariat », Université de Montréal, December 2013.
Noumon, Nérée, « Choix de portefeuille de grande taille et mesures de risque pour preneurs de décision pessimistes ». September 2013.
Hounyo, Ulrich, « Bootstrapping High Frequency Data », Université de Montréal, August 2013.
Okou,Cedric, "Long-Run Risk-Return Trade-Offs and Strategic Asset Allocation", HEC Montreal, November 2012.
Biron, Julie, « L'activivisme actionnarial: une perspective canadienne », Univresité de Montréal, décembre 2011.
Assa, Hirbod, « On Some Aspects of Coherent Risk Measures and Their Applications », Université de Montréal, juillet 2011.
Stevanovic, Dalibor, «Factor models, VARMA processes and parameter instability with applications in macroeconomics», Université de Montréal, juin 2011.

Seminars and conferences (last five years)

“The Scale of Predictability”

October 2014	Duke University
May 2014	Financial Econometrics Conference, Toulouse, France
June 2014	Measuring and Modeling Financial Risk Using High Frequency Data, European University Institute

“Bootstrap Prediction Intervals for Factor Models”

October 2014	Canadian Econometrics Study Group, Vancouver
February 2014	Université de Sherbrooke
June 2013	Canadian Economics Association, Montreal
December 2012	23rd (EC)^2 conference, Maastricht, Netherlands
October 2012	University of Southern California
	University of California, San Diego

“Bootstrapping Factor-augmented Regressions”

January 2013	Econometric Society North American Winter Meeting, San Diego
October 2011	Cornell University
	Canadian Econometric Study group, Toronto
July 2011	Conference in honor of Hashem Pesaran, Cambridge. UK
	17e international conférence on panel data, Montréal
May 2011	CIREQ time series conference, Montréal
March 2011	Syracuse University
January 2011	Institut d’économie appliquée, HEC Montréal

“A Long-Horizon Perspective on the Cross-Section of Expected Returns”

June 2011	Society for Financial Econometrics, Chicago

“Point Optimal Panel Unit Root Tests with Serially Correlated Errors”

April 2013	New York Camp Econometrics VIII, Bolton Landing, NY

Other Responsibilities

Chair, recruiting committee, Economics department, Université de Montréal, 2014-2016.
Director of Undergraduate Studies, Economics department, Université de Montréal, 2007-2011.
Member, Recruiting committee, Economics department, Université de Montréal, 2012.
Member, Undergraduate studies committee, Faculté of arts and sciences, Université de Montréal, 2007-2010.
Member of scientific committee, Institut de finance mathématique de Montréal, 2006-2012.
External examiner, Undergraduate programs in Economics, Université Laval, 2009.
Member of evaluation committee, Master’s and doctoral fellowships, FQRSC, 2004-2006
Member of evaluation committee, Grants for new researchers, FQRSC, 2008-2010.
Instructor, *Applied Econometrics: A CIRANO Course for CMHC*, 2008.
Instructor, *Fundamentals of Econometric Analysis: A CIRANO Course for the Bank of Canada*, 2003
Director of undergraduate programs in Mathematics and Economics and Economics and Computer Science, 1999-2005
Program Committee, Canadian Econometric Study Group, 1999, 2008, 2009, 2010.
Organizer, C.R.D.E. conference «Resampling Methods in Econometrics», October 2001
Member of the executive council, Société canadienne de science économique, 2003-2009