Curriculum Vitae
Jean-François Lamarche

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A. EDUCATION

Graduate Studies in Economics — 2002 Ph.D.
Queen's University, Kingston, Ontario
Fields: Econometrics, Macroeconometrics
Thesis: *Asymptotic and Bootstrap Evaluations of the Size and Power of Test Statistics*
Supervisors: Dr. A. W. Gregory and Dr. G. W. Smith

Graduate Studies in Economics — 1995 M.A.
University of Victoria, Victoria, British Columbia
Thesis: *The Impacts of Recycled Fibers Content Regulations on the Possibilities of Vertical Integration: An Analysis of the Newsprint Industry*

Undergraduate Studies in Economics — 1992 B.Sc.
Université de Montréal, Montréal, Québec

B. ACADEMIC POSITIONS

Associate Professor – Brock University, Ontario	July 2007 to present
Assistant Professor – Brock University, Ontario	May 2002 to June 2007
Lecturer – Brock University, Ontario	July 2000 to April 2002
Teaching Fellow – Queen's University, Ontario	Fall 1997 to Winter 2000
Instructor – Royal Military College, Ontario	Fall 1998 and Fall 1999

C. ACADEMIC DISTINCTIONS and AWARDS

Ontario Graduate Scholarship	1998-1999
Fonds pour la Formation de Chercheurs et l'Aide à la Recherche (FCAR)	1995-1998
Queen's Graduate Award	1997
Graduate Teaching Fellowship	1995
Dean's Scholarship	1994
Van Deusen Graduate Fellowship	1992-1993

D. SCHOLARLY ACTIVITIES

1. <u>Publications</u>

10) "Estimation a nonlinear Taylor rule using real-time US data", with Zisimos Koustas, *Studies in Nonlinear Dynamics and Econometrics*, 2012, 16, 1-26.
9) "Structural change tests based on implied probabilities for GEL criteria", with Alain Guay, *Econometric Theory*, 2012, 28, 1186-1228.

8) “Have Structural Changes Eliminted the Out-of-Sample Ability of Financial Variables to Forecast Real Activity After the Mid-1980s? An Application to the Canadian Economy”, with Akhter Faroque and Bill Veloce, *Applied Economics*, (2012), 44, 3965-3985.
7) “Instrumental variable estimation of a nonlinear Taylor rule”, with Zisimos Koustas, *Empirical Economics* (2012), 42, 1-20.
6) “Evidence of nonlinear mean reversion in the real interest rate”, with Zisimos Koustas, *Applied Economics* (2010), 39, 1-12.
5) “Threshold random walks in the U.S. stock market”, with Zisimos Koustas and Apostolos Serletis, *Chaos, Solitons & Fractals* (2008), 37, 43-48.
4) “Estimating baselines for climate change for less developed countries: Policy for adaptation under the Kyoto Protocol”, with Mohammed Dore, *Climate Policy* (2006), 6, 231-240.
3) “The Numerical Performance of Fast Bootstrap Procedures”, *Computational Economics* (2004), 23:4, 379-389.
2) “A Robust Bootstrap Test Under Heteroskedasticity”, *Economics Letters* (2003), 79:3, 353-359.
1) “Information-Theoretic Estimation of Preference Parameters: Macroeconomic Applications and Simulation Evidence”, with A. W. Gregory and G. W. Smith, *Journal of Econometrics* (2002), 107:1-2, 213-233.

2. <u>Work Submitted for Publication</u>
1) “Structural Change tests for GEL criteria”, with Alain Guay.

3. <u>Papers Presented at Conferences</u>
7) “Estimation a nonlinear Taylor rule using real-time US data”, presented at the 2010 CEA Meetings.
6) “The information content of implied probabilities to detect structural change”, presented at the 2007 CEA Meetings.
5) “Policy-Induced Mean Reversion in the Real Interest Rate”, presented at the 2005 CEA Meetings.
4) “Detection of instability in moment conditions using entropy methods”, presented at the 2005 and 2003 CEA Meetings and at “An Afternoon of Financial Mathematics and Mathematical Economics”, Brock University in 2004.
3) “A Robust Bootstrap Test Under Heteroskedasticity”, presented at the 2001 CEA Meetings.
2) “Detection of Structural Break Using an Information-Theoretic Approach”, presented at the 2000 CEA Meetings.
1) “Information-Theoretic Estimation of Preference Parameters: Macroeconomic Applications and Simulation Evidence”, presented at the 1999 CEA Meetings.
f) “Structural Break and Trimming Rules”, presented at the 1998 CEA Meetings.

4. <u>Invited Talks</u>
a) “Detection of Instability in Moment Conditions Using Entropy Methods”, Concordia University in 2004.
b) “A Robust Bootstrap Test Under Heteroskedasticity”, McMaster University in 2001.

4. <u>Grants</u>

SSHRC Conference Grant ($18,707)	2006
Brock Internal Conference Grant ($3,000)	2006
JAE Conference Grant ($4,000)	2006
CEA Conference Grant ($2,000)	2006

Standard SSHRC Research Grant ($19,500)	2004-2006
Brock Internal SSHRC 4A Grant	2003-2004

5. Work in Progress

a) “Structural change tests for GEL criteria with weak identification and completely undidentified cases”, with Alain Guay.

6. Other Scholarly Activities

a) Member of the SSHRC 2006-2007 pre-selection committee for Doctoral Fellowships.
b) Referee for the Canadian Journal of Economics, Empirical Economics and for the Journal of Econometrics. Translator for the Journal of Canadian Public Policy (1999-2000).
c) Membership in the following scholarly organizations: Canadian Economics Association, Econometric Society and the American Economic Association.
d) Conference participation:
Canadian Economics Association (1998-2007, 2010).
Canadian Econometrics Study Group (1997-2007).
Canadian Macroeconomics Study Group (2000,2002-2004).
North American Summer Meeting of the Econometric Society (1998,2003).
Resampling Methods in Econometrics (Montréal, Québec, 2001).
Conference on GMM (Montréal, Québec, 2007).
e) Member of the organizing committee for the 2006 Canadian Econometrics Study Group.
f) Organization of the Canadian Econometrics Study Group sessions at the 2006 CEA meetings.

E. TEACHING ACTIVITIES

1. Courses Taught

a) Courses taught at Brock University: ECON 2P21 (Intermediate Microeconomics), ECON 2P90 (Econometrics), ECON 2P91 (Business Econometrics), ECON 2P30, 3P91 and 3Q91 (Mathematical Economics sequence), ECON 3P95 (Topics in Applied Econometrics), ECON 4P12 (Forecasting), ECON 5P03 (Econometrics, MBE), ECON 5N11 (Intro Stats, MBE).

The table below summarizes the information on courses taught.

Notes on the Table: For each year, courses are ordered Fall (D2), then Winter (D3). OL refers to courses or labs taught on overload.

Year	Courses	Enrollment
2013/14	ECON 5P03 (D2)	20
	ECON 5N11 (D9, OL)	20
	ECON 4P12 (D2)	40
	ECON 2P90 (D3)	50
	ECON 3P95 (D3)	31
2012/13	ECON 5P03 (D2)	20
	ECON 5N11 (D9, OL)	20
	ECON 4P12 (D2)	40
	ECON 2P91 (D3)	50
	ECON 2P91 (D3)	50
2011/12	ECON 5P03 (D2)	20
	ECON 5N11 (D9, OL)	20
	ECON 2P30 (D2)	90
	ECON 3P92 (D2, OL)	40
	ECON 3Q91 (D3)	90
	ECON 2P30 (D3)	90
	ECON 2P91 (D3, OL)	30
	ECON 2P91 (D3, OL)	100
2010/11 (Sabbatical, half year)	ECON 5P03 (D2)	20
	ECON 5P11 (D9, OL)	20
2009/10 (Sabbatical, half year)	ECON 5P03 (D2)	20
	ECON 5P11 (D9, OL)	20
2008/09	ECON 5P03 (D2)	10
	ECON 5P11 (D9, OL)	10
	ECON 2P91 (D2)	60
	ECON 2P91 (D3)	65
	ECON 2P91 (D3,OL)	65
	ECON 3P95 (D2)	18
2007/08	ECON 5P03 (D2)	11
	ECON 5P11 (D9, OL)	11
	ECON 2P91 (D2,OL)	60
	ECON 2P91 (D3)	65
	ECON 2P91 (D3)	65
	ECON 2P91 (D3,OL)	60
	ECON 3P95 (D2)	25
2006/07	ECON 5P03 (D2)	11
	ECON 2P91 (D3)	60
	ECON 2P91 (D3)	65
	ECON 2P91 (D3,OL)	60
	ECON 3P95 (D3)	25
2005/06	ECON 2P91 (D2)	108
	ECON 2P91 (D2)	80
	ECON 5P03 (D2)	10
	ECON 3P95 (D3)	20
2004/05	ECON 2P91 (D2)	86
	ECON 2P91 (D2)	66
	ECON 2P91 (D2)	76
	ECON 2P91 (D2,OL)	93
	ECON 3P95 (D3)	15
2003/04	ECON 2P91 (D2)	89
	ECON 2P91 (D2)	39
	ECON 3P91 (D2)	37
	ECON 3P95 (D3)	13
2002/03	ECON 2P21 (D2)	26
	ECON 3P91 (D2)	41
	ECON 2P21 (D3)	27
	ECON 3P95 (D3)	17
2001/02	ECON 2P21 (D2)	52
	ECON 3P91 (D2)	27

b) Courses taught at Queen's University: 2nd Year (Introduction to Statistics, Intermediate Microeconomics).

c) Courses taught at the Royal Military College: 2nd Year (Introduction to Statistics).

F. UNIVERSITY SERVICE

Brock University Department of Economics Committee Assignments: Computing, Graduate Studies and Research Seminar.