Nour Meddahi

Toulouse School of Economics
21 allée de Brienne - Manufacture des Tabacs - 31015, France
Phone: +33 (0) 5 61 12 85 63
Fax: +33(0)5 61 12 86 37
E-mail: nour.meddahi@tse-fr.eu

EDUCATION:

• Ph.D., Economics, University of Toulouse, 1997.
• ENSAE, Paris, Diploma of Statistician-Economist, 1993.
• EHESS, Delta, Paris, M.A. in Mathematical Economics and Econometrics, 1993.
• Pierre et Marie Curie University, Paris, M.S. in Mathematics, 1991.

ACADEMIC POSITIONS:

2008-Present: Professor, Toulouse School of Economics.
2006-2008: Reader in Finance, Imperial College Business School, London.
2004-2007: Associate Professor, Université de Montréal, economics department.
1997-2004: Assistant Professor, Université de Montréal, economics department.

OTHER AFFILIATIONS:

2008-Present: GREMAQ and IDEI, Toulouse.
2006-2008: Risk Management Laboratory, Imperial College London.
1997-Present: CIREQ and CIRANO, Montréal.
1997-2002: CEPR.

TEACHING:

Financial Econometrics, Econometrics, Time-Series, Asset Pricing, Risk Management.

PUBLICATIONS:

• "Bootstrapping High-Frequency Jump Tests" (with P. Dovonon, S. Gonçalves and U. Hounyo), 2017, *Journal of the American Statistical Association*, forthcoming.

• "Bootstrapping Pre-Averaged Realized Volatility Under Market Microstructure Noise" (avec Silvia Gonçalves et Ulrich Hounyo), *Econometric Theory*, 2017, 33, 791-838.

• "The Long and the Short of the Risk-Return Trade-Off (with M. Bonomo, R. Garcia, and R. Tédongap), *Journal of Econometrics*, 2015, 187, 580-592.

• "Bootstrap Inference for Pre-Averaged Realized Volatility based on Non-Overlapping Returns (with S. Gonçalves and U. Hounyo), *Journal of Financial Econometrics*, 2014, 12, 679-707.

• "The Economic Value of Realized Volatility: Using High-Frequency Returns for Option Valuation (with Peter Christoffersen, Bruno Feunou, and Kris Jacobs), *Journal of Finance and Quantitative Analysis*, 2014, 49, 663-697.

• "Bootstrapping Realized Multivariate Volatility Measures" (with Prosper Dovonon and Silvia Gonçalves), *Journal of Econometrics*, 2013, 172, 49-65.

• "Testing Distributional Assumptions: A GMM Approach" (with Christian Bontemps), *Journal of Applied Econometrics*, 2012, 978-1012.

• "Generalized Disappointment Aversion, Long-Run Volatility Risk and Asset Prices" (with M. Bonomo, R. Garcia, and R. Tedongap), *Review of Financial Studies*, 2011, 24, 82-122.

• "Market Microstructure Noise and Realized Volatility Forecasting" (with Torben Andersen and Tim Bollerslev), *Journal of Econometrics*, 2011, 160, 220-234.

• "Box-Cox Transforms for Realized Volatility" (with Silvia Gonçalves), *Journal of Econometrics*, 2011, 160, 129-144.

• "Bootstrapping Realized Volatility" (with Silvia Gonçalves), *Econometrica*, 2009, 77, 283-306.

• "Edgeworth Corrections for Realized Volatility" (with Silvia Gonçalves), *Econometric Reviews*, 2008, 27, 139-162.

• "GARCH and Irregularly Spaced Data" (with Eric Renault and Bas Werker), *Economics Letters*, 2006, 90, 200-2004.

• "Correcting the Errors: Volatility Forecast Evaluation Using High-Frequency Data and Realized Volatilities" (with Torben Andersen and Tim Bollerslev), *Econometrica*, 2005, 73, 279-296.

• "Testing Normality: A GMM Approach" (with Christian Bontemps), *Journal of Econometrics*, 2005, 124, 149-186.

• "Analytic Evaluation of Volatility Forecasts" (with Torben Andersen and Tim Bollerslev), *International Economic Review*, 2004, 45, 1079-1110.

• "Temporal Aggregation of Volatility Models" (with Eric Renault), *Journal of Econometrics*, 2004, 119, 355-379.

• "ARMA Representation of Integrated and Realized Variances," *The Econometrics Journal*, 2003, 6, 334-355.

• "A Theoretical Comparison Between Integrated and Realized Volatility", *Journal of Applied Econometrics*, 2002, 17, 479-508.

NON-REFEREED PUBLICATIONS:

• "Comment on "Realized Variance and Market Microstructure Noise" by Peter R. Hansen and Asger Lunde," (with René Garcia), *Journal of Business and Economic Statistics,* 2006, 24, 184-192.

• "The Applied Side of Jean-Jacques Laffont's Economics" (with Farid Gasmi and Quang Vuong), *Revue d'Économie Politique*, 2005, 115, 309-336.

• A comment on "Non-Gaussian Ornstein-Uhlenbeck-based models and some of their uses in financial economics," by Ole E. Barndorff-Nielsen and Neil Shephard, *Journal of the Royal Statistical Society, B,* 2001.

Working Papers:

• "High-Dimensional Multivariate Realized Volatility Estimation" (with Tim Bollerslev and Serge Nyawa), 2017, revise and resubmit at the Journal of Econometrics.

• "Volatility Regressions with Fat Tails" (with Jihyun Kim), 2017, revise and resubmit at the Journal of Econometrics.

• "Revisiting Continuous Time Limits of Volatility Processes" (with Jihyun Kim), 2017.

• "Asymmetric Weak GARCH Models" (with P. Dovonon), 2017.

• "Optimal Moment-based Tests for Distributional Assumptions" (with Christian Bontemps and Jean-Marie Dufour), 2016.

• "Time-Aggregation Effects on Estimating Asset Pricing Models" (with I. Ghattassi), 2015.

HONORS AND AWARDS:

• Keynote Speaker, Society for Financial Econometrics, Aarhus, Denmark, June, 2015.
• Keynote Speaker, African Econometric Society, Nairobi, Kenya, July, 2011.
• Keynote Speaker, Humboldt-Copenhagen Financial Econometrics Conference, Copenhagen, Denmark, May, 2011.
• Keynote Speaker, CREATES and SOFIE Conference on "Measuring and Predicting Risk from Financial High-Frequency Data", Aarhus, Denmark, October, 2010.
• Keynote Speaker, Brazilian Finance Association Annual Meeting, Sao Paulo, July, 2007.
• Invited Speaker, North American Econometric Society Meeting, Duke, June 21-25, 2007.
• Third Price at the World Olympiad of Mathematics, Warsaw, July 1986.
• Second Price at the North Africa Olympiad of Mathematics, Algiers, June 1986.

RESEARCH GRANTS:

• ANR Team Research Grant (Team member, with C. Gollier (head of the team), R. Harcia and R. Tdongap). 2017-2021.
• ANR-FQRS Team Research Grant (Leader of the French team , with C. Bontemps, P. Dovonon, S. Gonçalves, R. Garcia, and B. Perron). 2012-2015.
• ANR Team Research Grant (Team member, with C. Bontemps and T. Magnac). 2012-2015.
• FQRSC Team Research Grant (with P. Christoffersen, R. Garcia, and K. Jacobs), 2004-2008.
• FQRSC Individual Research Grant, 2003-2006.
• CRSH Individual Research Grant, 2003-2006.
• CRSNG Individual Research Grant, 2002-2007.
• IFM2 New Researcher Grant, 2001-2004.
• FCAR Team Research Grant (with Jean-Marie Dufour), 1999-2002.
• MITACS Team Research Grant (with J. Detemple, J.M. Dufour, R. Garcia, B. Perron, and E. Renault).

EDITORIAL ACTIVITIES:

• Associate Editor, *Journal of Business and Economic Statistics,* 2004-2007 and 2012-2015.
• Associate Editor, *Econometrics Journal,* 2007-2010.
• Guest Editor, *Journal of Econometrics*, Special issue on Realized Volatility, with Per Mykland and Neil Shephard.

MEMBER OF CONFERENCES' COMMITTEES:

• Econometric Society European Meeting, 2007, 2008, 2009, 2011, 2012, 2013 and 2014.

• World Congress of the Econometric Society, 2010, 2015.

• French Econometrics Conference, 2009, 2010, 2011, 2012, 2014 and 2016.

• Society for Financial Econometrics, 2011, 2012, 2013, 2014, 2015, 2016, 2017 and 2018.

ORGANIZATION OF CONFERENCES:

• Toulouse School of Economics Conference on Financial Econometrics, 2008, 2009, 2010, 2011, 2012, 2013, 2014, 2015, 2016, 2017 and 2018.
• First French Econometrics Conference, 2009.

Ph.D. Supervision:

• Denis Pelletier (Co-Chair, now at à North-Carolina State University, USA).
• Abderrahim Taamouti (Co-Chair, now at Durham Business School, UK).
• Roméo Tedongap (Co-Chair, now at ESSEC, France).

- Bruno Feunou (Chair, now at Bank of Canada).
- Selma Chaker (Chair, at Mediterranean Business School, Tunisia).
- Karoll Gomez (Chair, now at National University of Colombia).
- Christian Nguenang, Toulouse School of Economics (Chair, 2012-present).
- Serge Nyawa, Toulouse School of Economics (Chair, 2013-present).
- Jules Nzesseu, Toulouse School of Economics (Chair, 2013-present).
- Mamiko Yamashita, Toulouse School of Economics (Chair, 2015-present).