Prosper DOVONON, Ph.D.

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Citizenship: Benin and Canada.

Education

November 2007 Ph.D. in Economics, Université de Montréal, CANADA.
Thesis: *Common Factors in Stochastic Volatility of Asset returns and New Developments of the Generalized Method of Moments.*
Advisors: Éric Renault and Sílvia Gonçalves.

June 2000 MSc in Statistics and Economics, ENSEA, Abidjan, CÔTE D'IVOIRE.

June 1996 MSc Mathematics, Université Nationale du Bénin, Abomey-Calavi, BÉNIN.

Professional Experience

Financial industry

March 2008-present ***Manager***, Quantitative Analytics,
Barclays Wealth, London, UK.

February 2007-February 2008 Analyst, Quantitative Analytics,
Barclays Wealth, London, UK.

Teaching and Academic experience

March 2009 Visiting researcher, University of North Carolina at Chapel Hill, USA.

December 2006 Visiting researcher, Imperial College Business School,
Imperial College, London, UK.

September 2006-December 2006 Lecturer, Econometrics (ECN 1260), Département de Sciences Économiques, Université de Montréal, CANADA.

September 2002-May 2006 Teaching assistant, Econometrics courses (ECN 1260, ECN 2160), Département de Sciences Économiques, Université de Montréal, CANADA.

October 1996-July 1997 Lecturer, Mathematics, Maths-major program, Sêgbèya Secondary School, Cotonou, BÉNIN.

Government and international institutions

June 2001-August 2001 Junior economist, Cellule d'Analyse de Politiques Économiques (CAPE), Cotonou, BÉNIN.

September 2000-May 2001 Statistician, Benin National Statistical Institute, INSAE, BÉNIN.

July 1999-November 1999 Statistician-Consultant, United Nations' Economic Commission for Africa (DISD-UNECA), Addis-Ababa, ÉTHIOPIA.

Research Fields

Econometrics, Time Series Analysis, Financial Econometrics.

Honors and Scholarships

Winter 2006 and Fall 2004	*Best Teaching Assistant Awards.* Département de Sciences Économiques, Université de Montréal, CANADA.
2005-2007	Ph.D. Scholarship from Département de Sciences Économiques, Université de Montréal, CANADA.
2001-2005	Ph.D. Scholarship from Département de Sciences Économiques, Université de Montréal, CANADA.
1997-2000	Coopération Française Scholarship for graduate studies at ENSEA, Abidjan, CÔTE D'IVOIRE.

Working Papers

1. "GMM Overidentification Test with First Order Underidentification," with Éric Renault, mimeo, University of North Carolina at Chapel Hill, August 2009, **submitted to** *Econometrica*; **JOB MARKET PAPER**.

2. "Conditionally Heteroskedastic Factor Models with Skewness and Leverage Effects," mimeo, December 2008, **revision requested by** the *Journal of Applied Econometrics.*

3. "Bootstrapping Realized Multivariate Volatility Measures," with Sílvia Gonçalves and Nour Meddahi, mimeo, Université de Montréal, July 2008, **revision requested by** *Journal of Econometrics.*

4. "Large Sample Properties of the Three-Step Euclidean Likelihood Estimators under Model Misspecification," mimeo, November 2008, **revision requested by** *Econometric Theory.*

5. "Long Run Canonical Correlations: Estimation and Inference," with Alastair R. Hall and Kalidas Jana, mimeo, October 2009, **submitted to** *Econometric Theory.*

Work in Progress

1. "Higher Order Downside Co-moments and Implications for Portfolio Selection," with Fousseni Chabi-Yo.

2. "Bias and Higher Order Efficiency of the Extremum Three-Step Euclidean Likelihood Estimators."

3. "Testing for Jumps Using the Bootstrap," with Sílvia Gonçalves and Nour Meddahi.

4. "Edgeworth Expansions for Realized Multivariate Volatility Measures," with Sílvia Gonçalves and Nour Meddahi, mimeo, Université de Montréal, September 2007.

Conference Participation

Presenter

2009 European Meeting of the Econometric Society (ESEM), Barcelona (August).

2008 Vast Data Conference, Oxford-Man Institute of Quantitative Finance, Oxford (September).

2008 European Meeting of the Econometric Society (ESEM), Università Commerciale Luigi Bocconi, Milan (August).

2006 Canadian Econometrics Study Group (CESG) conference, Niagara Falls (October).

2006 Canadian Economics Association (CEA) conference, Montreal (May).

2005 Societe Canadienne de Sciences Economiques (SCSE), Charlevoix, Quebec, CANADA (May).

Discussant

2008 Workshop on Advances in Portfolio Optimization, Imperial College Business School and Barclays Wealth, London (October): *Efficient Estimation of a Semiparametric Characteristic-Based Factor Model of Security Returns*, by G. Connor, M. Hagmann and O. Linton.

2006 Canadian Economics Association (CEA) conference, Montreal (May): *Testing for Structural Breaks in a non-Stationary Linear Model*, by O. Glouchakov.

Seminar Presentations

2008 University of Manchester (December).

2009 University of North Carolina at Chapel Hill (March).

Refereeing

Journal of Applied Econometrics.

Professional Affiliations

Member: CIREQ, CIRANO, Econometric Society.

References

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