Denis Pelletier

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PROFESSIONAL EXPERIENCE

- Associate professor, North Carolina State University, 2009-
- Assistant professor, North Carolina State University, 2004-2009
- Lecturer, North Carolina State University, 2003-2004
- NCSU Financial Mathematics Faculty, 2005-
- NCSU Enterprise Risk Management Faculty Fellow, 2006-

EDUCATION

University of Montreal, Canada, Ph.D. in Economics, 1998-2004
Area of specialization: Econometrics and Financial Economics
Thesis title: “Problems in Time Series and Financial Econometrics: Linear Methods for VARMA Modelling, Multivariate Volatility Analysis, Causality and Value-at-Risk”
Laval University, Canada, M.A. in Economics (with honours), 1997-1998
Laval University, Canada, B.A. in Mathematical Economics, 1994-1996

PAPERS AND PUBLICATIONS

- “On Jumps and ARCH Effects in Natural Resource Prices: An Application to Pacific Northwest Stumpage Prices” (with Jean-Daniel Saphores and Lynda Khalaf), *American Journal of Agricultural Economics*, 84(2), 387-400, May 2002.
- “Backtesting Value-at-Risk: A Duration-Based Approach” (with Peter Christoffersen), *Journal of Financial Econometrics*, 2(1), 84-108, Winter 2004.
- “Regime Switching for Dynamic Correlations”, *Journal of Econometrics*, 131(1-2), 445-473, March-April 2006.
- “Short Run and Long Run Causality in Time Series: Inference” (with Jean-Marie Dufour and Eric Renault), *Journal of Econometrics*, 132(2), 337-362, June 2006.
- “Evaluating Value-at-Risk Models with Desk-Level Data” (with Jeremy Berkowitz and Peter Christoffersen), working paper, June 2008. Forthcoming in *Management Science*.
- “Non-Nested Testing in Models Estimated via Generalized Method of Moments” (with Alastair Hall), working paper, June 2008.
- “Simulation Smoothing for State-Space Models: A Computational Efficiency Analysis” (with William McCausland and Shirley Miller), working paper, December 2008.

- “Practical Methods for Modelling Weak VARMA Processes: Identification, Estimation and Specification with a Macroeconomic Application” (with Jean-Marie Dufour), working paper, October 2008.

WORK IN PROGRESS

- Statistic-Based Bayesian Inference in Latent Variable Models (joint work with William McCausland)
- Drawing stochastic volatility (joint work with William McCausland)
- Bayesian Analysis of Dynamic Correlation Models (joint work with William McCausland and Shirley Miller)

AWARDS AND FELLOWSHIPS

- NCSU College of Management Teaching Award (2009)
- Enterprise Risk Management Research Funding (NCSU, 2006-2007)
- Faculty Research and Professional Development grant (NCSU, 2006)
- Gill grant (NCSU, 2006)
- Faculty Research and Professional Development grant (NCSU, 2005)
- Gill grant (NCSU, 2004-2005)
- Competitive Awards for Research on Risk Measurement and Disclosure. Given by The International Journal of Accounting and the KPMG & University of Illinois Business Measurement Research Program (2003)
- Social Sciences and Humanities Research Council of Canada Doctoral Fellowship (2000-2002)
- FCAR (Government of Québec) Doctoral Fellowship (1999-2000)
- Research Institute on Contemporary Economics Prize (honourable mention for the best Master’s thesis in economics, 2000)
- Prize for best Master’s thesis in the Faculty of Social Sciences, Laval University (1998-1999)
- Doctoral Fellowship from CRDE (2000-2001)
- Doctoral Fellowship from CIRANO (2000-2003)

PRESENTATIONS

- East Carolina University, Greenville, North Carolina, April 2009.
- The Ohio State University, Columbus, Ohio, October 2008.
- Indiana University, Bloomington, Indiana, September 2008.
- European Summer Meeting of the Econometric Society, Milan, Italy, August 2008.
- CIREQ Conference on Generalized Method of Moments, Montreal, Canada, November 2007.
- Multivariate Volatility Conference, Faro, Portugal, October 2007.

- University of Toulouse, Toulouse, France, October 2007.
- University of Manchester, Manchester, England, October 2007.
- Cass Business School, London, England, October 2007.
- NBER-NSF Time Series Conference, Iowa City, Iowa, September 2007.
- North American Summer Meeting of the Econometric Society, Durham, NC, June 2007.
- International Workshop on Computational and Financial Econometrics, Geneva, Switzerland, April 2007.
- University of Montreal, Montreal, Canada, April 2007.
- North Carolina State University, Raleigh, North Carolina, April 2007.
- Triangle Econometric Conference, Research Triangle Park, North Carolina, December 2006.
- North American Summer Meeting of the Econometric Society, Minneapolis, MN, June 2006.
- North Carolina State University, Raleigh, North Carolina, March 2006.
- SAMSI Transition Workshop of the Financial Mathematics, Statistics and Econometrics Workshop, Research Triangle Park, North Carolina, February 2006.
- Econometric Society World Congress 2005, London, England, August 2005.
- Stochastic Modeling in Financial Mathematics, Montreal, Canada, June 2005.
- Triangle Econometrics Conference, Research Triangle Park, North Carolina, December 2004.
- NBER/NSF Time Series Conference, Dallas, Texas, September 2004.
- Summer Meeting of the Econometric Society, Providence, Rhode Island, June 2004.
- North Carolina State University, Raleigh, North Carolina, February 2004.
- KPMG LLP & UIUC Business Measurement Program Manuscript Competition, Clearwater, Florida, December 2003.
- Triangle Econometrics Conference, Research Triangle Park, North Carolina, December 2003.
- European Summer Meeting of the Econometric Society, Stockholm, Sweden, August 2003.
- Simulation Based and Finite Sample Inference in Finance, Quebec City, Canada, May 2003.
- 5th Financial Econometrics Conference, Waterloo, Canada, March 2003.
- Texas A&M, College Station, Texas, January 2003.
- Louisiana State University, Baton Rouge, Louisiana, January 2003.
- Bank of Canada, Ottawa, Canada, January 2003.
- University of British Columbia, Vancouver, Canada, January 2003.
- University of Alberta, Edmonton, Canada, January 2003.
- Queen’s University, Kingston, Canada, January 2003.
- North Carolina State University, Raleigh, North Carolina, January 2003.

- Carleton University, Ottawa, Canada, January 2003.
- HEC, Montréal, Canada, December 2002.
- North American Summer Meeting of the Econometric Society, Los Angeles, California, June 2002.
- Univariate and Multivariate Models for Asset Pricing conference, Montreal, Canada, May 2002.

REFEREE EXPERIENCE

- Actualité économique
- American Journal of Agricultural Economics
- Annals of Operations Research
- Canadian Journal of Economics
- Computational Statistics and Data Analysis
- Econometrics Journal
- Economic Inquiry
- Empirical Economics
- European Journal of Finance
- Journal of Applied Econometrics
- Journal of Business Economics and Statistics
- Journal of Econometrics
- Journal of Empirical Finance
- Journal of Financial Econometrics
- Journal of Futures Markets
- Journal of Risk
- Journal of Statistical Theory and Practice
- Journal of the American Statistical Association
- National Science Foundation
- Quantitative Finance
- Review of Economics and Statistics
- Revue Finance