SHORT CV

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Alain PIROTTE
Professor of Economics
University Paris-Panthéon-Assas (France)

Fellow of the Spatial Econometrics Association (since March 2019)

Associate editor of the Journal of Spatial Econometrics (since March 2019).
Associate editor of the review « Economie & Prévision » (May 2020 to December 2021).

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EXPERTISE

Panel Data Econometrics, Spatial Panels, Econometric Modelling, Specification Testing Procedures (Serial Correlation, Heteroskedasticity, etc.), Monte Carlo Experiments, Post-Sample Forecasting Approaches, Nonparametric Methods, Transportation Economics, Labor Economics.

BACKGROUND

Alain Pirotte joined the University Paris Panthéon-Assas as Full Professor in Economics in September 2004. His teaching includes mainly econometrics at undergraduate and postgraduate level (panel data and time series) and public policy evaluation methods at postgraduate level. He was Assistant Professor at the University of Lyon II from 1996 to 2002. Then, he became a Full Professor at the University of Valenciennes from 2002 to 2004. He was also Research Fellow at IFSTTAR (*French Institute of Science and Technology for Transport, Development and Networks*) from 2008 to 2017. He is a member of the National Universities Council, section 05: Economics (since December 2015), Member of the Doctoral School Economics, Management, Information and Communication (ED 455), University Paris II Panthéon-Assas (since January 2015), Director of the Faculty of Economic Science and Management, University Paris II Panthéon-Assas (June 2017 to June 2022), Director of the Undergraduate and Research College « Discovery and Fundamentals », University Paris-Panthéon-Assas (since April 2023) and Director of Master 1, « Business and Market Economics » (since 2010).

EDUCATION

July 2002:	French National Exam for Full Professorship (« Agrégation de Sciences Economiques »)
June 1997:	Habilitation to Supervise Ph.Ds. University of Paris XII - Val de Marne. Supervisor: Professor Patrick Sevestre.
June 1994:	Ph.D. in Economics. University of Paris XII - Val de Marne. Supervisor: Professor Patrick Sevestre.
October 1990:	Master 2 in Mathematical Economics and Econometrics, University Paris I - Panthéon-Sorbonne
June 1989:	Master 1 in Applied Econometrics, University of Paris XII - Val de Marne
June 1988:	Licence in Economics, University of Paris XII - Val de Marne
June 1987:	DEUG in Economics, University of Paris XII - Val de Marne

POSITIONS HELD

2004-present:	Professor in Economics, University Paris Panthéon-Assas
2002-2004:	Professor in Economics, University of Valenciennes
1996-2002:	Assistant Professor in Economics, University Lumière Lyon II
1995-1996:	A.T.E.R, University of Antilles and Guyane
1993-1995:	A.T.E.R, University of Paris XII - Val de Marne
1990-1993:	Ph.D. Student at University of Paris XII – Val de Marne and INRETS (*National Institute of Research on Transports and Safety*)

PUBLICATIONS

- <u>Authored books</u>:

- « ***Econometrics of Panel Data: Theory and Applications*** » (in French), Collection Corpus-Économie edited by H. Kempf, Economica, 2011. Second edition to be published in 2023-2024.
- « ***Econometrics, from the Origins to Recent Developments*** » (in French), Collection CNRS Économie, CNRS Éditions, 2004.
- « ***Econometrics of Time Series: Theory and Applications*** » (in French), (with G. Bresson), Collection Économie, Presses Universitaires de France, Paris, 1995.

- <u>Book chapters</u>:

- « Multi-dimensional Models for Spatial Panels » (with J. Le Gallo), ***The Econometrics of Multi-dimensional Panels Theory and Applications***, Chapter 11, L. Mátyás ed., Springer Verlag, 353-379, 2024.
- « Spatial panels » (with J. Le Gallo), ***The Econometrics of Multi-dimensional Panels Theory and Applications***, Chapter 9, L. Mátyás ed., Springer Verlag, 263-290, 2017.
- « To pool or not to pool? » (with B.H. Baltagi and G. Bresson), ***The Econometrics of Panel Data: Fundamentals and Recent Developments in Theory and Practice***, Chapter 16, L. Mátyás and P. Sevestre eds., Springer-Verlag, 517-546, 2008.
- « A comparative study of pure and pretest estimators for a possibly misspecified two-way error component model » (with B.H. Baltagi and G. Bresson), ***Advances in Econometrics: Maximum Likelihood Estimation of Misspecified Models: Twenty Years Later***, R. Carter Hill and Thomas F. Fomby eds., Elsevier Science, vol. 17, 1-27, 2003.
- « Regionalization of car-fleet and traffic forecasts » (with J.-L. Madre), in ***Understanding Travel Behavior in an Era of Change***, edited by P. Stopher and M. Lee-Gosselin, Pergamon Press, 525-545, 1996.

- <u>Peer-reviewed journals</u>:

- « Equal Predictive Ability Tests Based on Panel Data with Applications to OECD and IMF Forecasts », (with O. Akgun, G. Urga and Z. Yang), ***International Journal of Forecasting***, 40, 202-228, 2024.
- « International Investment Agreements and Foreign Direct Investment: An Overview », (with P. Egger and C. Titi), ***The World Economy***, 224, 225-270, 2023.
- « Diagnostic tests for homoskedastic in spatial cross-sectional or panel models », (with B.H. Baltagi and Z. Yang), ***Journal of Econometrics***, 224, 245-270, 2021.
- « Heterogeneity and cross-sectional dependence in panels: Heterogeneous vs. homogeneous estimators », (with O. Akgun and G. Urga), ***Revue d'Économie Politique***, 131, 19-55, 2021.
- « Forecasting using heterogeneous panels with cross-sectional dependence », (with O. Akgun and G. Urga), ***International Journal of Forecasting***, 36, 1211-1227, 2020.
- « Car traffic, habit persistence, cross-sectional dependence, and spatial heterogeneity: New insights using French departmental data », (with P. Elhorst and J.-L. Madre), ***Transportation Research, Part A***, 132, 614-632. 2020.

- « A time-space dynamic panel data model with spatial moving average errors », (with B.H. Baltagi and B. Fingleton), ***Regional Science and Urban Economics***, 76, 13-31, 2019.
- « A multi-dimensional spatial lag panel data model with spatial moving average nested random effects errors », (with B. Fingleton and J. Le Gallo), ***Empirical Economics***, 55, 113-146, 2018.
- « Panel data models with spatially nested random effects », (with B. Fingleton and J. Le Gallo), ***Journal of Regional Science***, 68, 63-80, 2018.
- « Contemporary developments in spatial econometrics modelling: the 14th International Workshop on Spatial Econometrics and Statistics, Paris 2015 », (editorial writing with B. Fingleton), B. Fingleton and A. Pirotte, eds, Special Issue, ***Spatial Economic Analysis***, 12, 129-137, 2017.
- « Neglected dynamics and spatial dependence on panel data: Consequences for convergence of the usual static model estimators » (with J. Mur), ***Spatial Economic Analysis***, 12, 202-229, 2017.
- « Dynamic spatial panel modelling: estimation and forecasting with application to English house prices » (with B. Fingleton), ***Papeles de Economía Española***, 152, 92-103, 2017.
- « Disaggregating the demand for pesticides: Does it matter? » (with A. Fadhuile-Crépy and S. Lemarié), ***Canadian Journal of Agricultural Economics***, 64, 223-252, 2015.
- « Multilevel and spillover effects estimated for spatial panel data with application to English house prices » (with B.H. Baltagi and B. Fingleton), ***Région et Développement*** 40, 25-36, 2015.
- « Prediction in a spatial nested error components panel data model » (with B.H. Baltagi), ***International Journal of Forecasting***, 30, 407-414, 2014.
- « Spatial lag models with nested random effects: An instrumental variable procedure with an application to English house prices » (with B.H. Baltagi and B. Fingleton), ***Journal of Urban Economics***, 80, 76-86, 2014
- « Estimating and forecasting with spatial dynamic panel model » (with B.H. Baltagi and B. Fingleton), ***Oxford Bulletin of Economics and Statistics***, 76, 112-136, 2014.
- « Prediction in an unbalanced nested error components panel data model » (with B.H. Baltagi), ***Journal of Forecasting***, 32, 755-768, 2013.
- « Déterminants du trafic des véhicules légers et élasticités : Une approche spatiale sur données régionales françaises » (with J.-L. Madre), ***Économie & Statistique*** 457-458, 141-159, 2013.
- « Forecasting with spatial panel data » (with B.H. Baltagi and G. Bresson), ***Computational Statistics and Data Analysis***, 56, 3381-3397, 2012.
- « Determinants of urban sprawl in France: an analysis using a hierarchical Bayes approach on panel data » (with J.-L. Madre), ***Urban Studies***, 48, 2865-2886, 2011.
- « Car traffic elasticities: a spatial panel data analysis of French regions » (with J.-L. Madre), ***Journal of Transport Economics and Policy***, 45, 341-365, 2011.
- « The early years of panel data econometrics » (with A. Dupont), ***History of Political Economy***, *"Histories on Econometrics" Annual Supplement edited by M. Boumans, A. Dupont-Kieffer and D. Qin*, 43, 258-282, 2011.

- « Assessing the contribution of R&D to total factor productivity - A bayesian approach to account for heterogeneity and heteroscedasticity » (with G. Bresson and C. Hsiao), Special issue on ***"Interdisciplinary Aspects of Panel Data Analysis"***, ***Advances in Statistical Analysis*** (AStA), 95, 435-452, 2011.
- « Seemingly unrelated regressions with spatial error components » (with B.H. Baltagi), ***Empirical Economics***, 40, 5-49, 2011.
- « Panel data inference under spatial dependence » (with B.H. Baltagi), ***Economic Modelling***, 27, 1368-1381, 2010.
- « Testing the fixed effects restrictions? A study of Chamberlain's minimum chi-squared test performance » (with B.H. Baltagi and G. Bresson), ***Statistics and Probability Letters***, 79, 1358-1362, 2009.
- « Panel unit root tests and spatial dependence » (with B.H. Baltagi and G. Bresson), ***Journal of Applied Econometrics***, Special Issue on "*Heterogeneity and Cross Section Dependence in Panel Data Models: Theory and Applications*", 22, 339-360, 2007.
  This article is also published in the book entitled: *Panel Data Econometrics*, B. H. Baltagi ed., Vol. I, *Part 2: Non-Stationary Panels: Unit Roots, Co-Integration, and Factor Models,* Series : Critical Concepts in Economics, Routledge, 2014.
- « Joint LM test for homoskedasticity in a one-way error component model » (with B.H. Baltagi and G. Bresson), ***Journal of Econometrics***, 134, 401-417, 2006.
- « Adaptive estimation of heteroskedastic error component models » (with B.H. Baltagi and G. Bresson), ***Econometric Reviews***, 24, 39-58, 2005.
- « More determinants of the demand for public transport: an analysis on a panel of french urban aeras using shrinkage estimators » (with G. Bresson, J. Dargay and J.-L. Madre), ***Transportation Research, Part A***, 38, 269-285, 2004.
- « Tobin *q*: Forecast Performance for Hierarchical Bayes, Shrinkage, Heterogeneous and Homogeneous panel data estimators » (with B.H. Baltagi and G. Bresson), ***Empirical Economics*****,** 29, 107-113, 2004.
  This article is also published in the book entitled: *Panel Data, Theory and Applications, Studies in Empirical Economics*, B.H. Baltagi ed., Physica-Verlag, New York, 107-113, 2004.
- « Convergence of the static estimation toward the long run effects of dynamic panel data models: a labor demand illustration », ***Applied Economics Letters***, 13, 843-847, 2003.
- « Homogeneous, heterogeneous or shrinkage estimators? Some empirical evidence from French regional gasoline consumption » (with B.H. Baltagi, G. Bresson and J.M. Griffin), ***Empirical Economics***, 28, 795-811, 2003.
- « Fixed effects, random effects or Hausman-Taylor? A pretest estimator » (with B.H. Baltagi and G. Bresson), ***Economics Letters***, 79, 361-369, 2003.
- « The main determinants of the demand for public transport: a comparative analysis of England and France using shrinkage estimators » (with G. Bresson, J. Dargay and J.-L. Madre), ***Transportation Research, Part A***, 37, 605-627, 2003.
- « Comparison of forecast performance for homogeneous, heterogeneous and shrinkage estimators: some empirical evidence from US electricity and natural-gas consumption » (with B.H. Baltagi and G. Bresson), ***Economics Letters***, 76, 375-382, 2002.
- « Convergence of the static estimation toward the long run effects of dynamic panel data models », ***Economics Letters***, 63, 151-158, 1999.

- « Estimation de relations de long terme sur données de panel : nouveaux résultats », Special Issue on « Panel Data Econometrics », ***Économie & Prévision***, 126, 143-161, 1996.
- « Tendances déterministe et stochastique : implications pour l'économiste », ***Économies et Sociétés***, AF 21, 12, 171-202, 1995.

- <u>Book and article translations</u>:

- Simon, C.P. and L. Blume, ***Mathematics for Economists***, De Boeck Université Presses, 1998.
- Weinhold, D., « Causality testing in panel data with an application to the question of investment and growth », ***Économie & Prévision***, 126, 163-175, 1996.

- <u>Downloads</u>

- Package for the paper « Diagnostic tests for homoskedastic in spatial cross-sectional or panel models », (with B.H. Baltagi and Z. Yang), ***Journal of Econometrics***, 224, 245-270, 2021.

  Download file: http://cred.u-paris2.fr/sites/default/files/cv/Applied_Homoskedastic_Tests.zip