

Marc Henry
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EMPLOYMENT

The Pennsylvania State University
Liberal arts professor of economics, 2021-
Professor of economics, 2013-2021
Université de Montréal
Professeur titulaire de sciences économiques, 2012-2013
Professeur agrégé de sciences économiques, 2007-2012
Columbia University
Associate professor of economics, 2003-2007
Assistant professor of economics, 1998-2003

Administrative positions

Director of graduate studies 2015-present
Placement director 2014-2015
Chair of recruitment 2010-2011

EDUCATION

London School of Economics:
Ph.D. in economics, 1994-1998
M.Sc. in econometrics and mathematical economics, 1993-1994
ENSAE, Paris:
B.Sc. in economics and statistics, 1992-1994
École polytechnique, Paris:
B.Sc. in mathematics and physics, 1990-1992

RESEARCH

Refereed publications

“Identification of hedonic equilibrium and nonseparable simultaneous equations,” with Victor Chernozhukov, Alfred Galichon and Brendan Pass, *Journal of Political Economy*, 129, 842-870 (2021)

“Sharp bounds and testability of a Roy model of STEM major choices,” with Ismaël Mourifié and Romuald Méango, *Journal of Political Economy*, 128, 3220-3283 (2020)

“Monge-Kantorovitch depth, quantiles and ranks,” with Victor Chernozhukov, Alfred Galichon and Marc Hallin, *Annals of Statistics*, 45, 223-256 (2017)

“Inference on two component mixtures under tail restrictions,” with Koen Jochmans and Bernard Salanié, *Econometric Theory*, 33, 610-635 (2017)

“Local utility and multivariate risk aversion,” with Arthur Charpentier and Alfred Galichon, *Mathematics of Operations Research*, 41, 466-476 (2016)

“Combinatorial approach to inference in partially identified incomplete structural models,” with Romuald Méango and Maurice Queyranne, *Quantitative Economics*, 6, 499-529 (2015)

“Entropy methods to identify hedonic models,” with Arnaud Dupuy and Alfred Galichon, *Mathematics and Financial Economics*, 8, 405-416, special issue in celebration of Ivar Ekeland’s 70th birthday (2014)

“Partial identification of finite mixtures in econometric models,” with Yuichi Kitamura and Bernard Salanié, *Quantitative Economics* 5, 123-144 (2014)

“Dilation Bootstrap,” with Alfred Galichon, *Journal of Econometrics* 177, 109-115 (2013)

“Euclidian revealed preferences: testing the spatial voting model,” with Ismaël Mourifié, *Journal of Applied Econometrics* 28, 650-666 (2013)

“Set inference in latent variables models,” with Ismaël Mourifié, *Econometrics Journal* 16, S93-S105 (2013)

“Ambiguïté, identification partielle et politique environnementale,” with Alfred Galichon, *Revue Économique* 64, 603-613 (2013)

“Dual theory of choice under multivariate risks,” with Alfred Galichon, *Journal of Economic Theory* 147, 1501-1516 (2012)

“Comonotonic measures of multivariate risks,” with Ivar Ekeland and Alfred Galichon, *Mathematical Finance* 22, 109-132 (2012)

“Set coverage and robust policy,” with Alexei Onatski, *Economics Letters* 115, 256-257 (2012)

“Set identification in models with multiple equilibria,” with Alfred Galichon, *Review of Economic Studies* 78, 1264-1298 (2011)

“Optimal transportation and the falsifiability of incompletely specified economic models,” with Ivar Ekeland and Alfred Galichon, *Economic Theory* 42, 355-374 (2010)

“Test of non-identifying restrictions, and confidence regions for partially identified parameters,” with Alfred Galichon, *Journal of Econometrics* 152, 186-196 (2009)

“A representation of decision by analogy,” *Journal of Mathematical Economics* 43, 771-794 (2007)

“Higher order kernel M-estimation of long-range dependence,” with Peter M. Robinson, *Journal of Econometrics* 114, 1-27 (2003)

“Science incertaine et Principe de Précaution,” with Claude Henry, *Revue Économique* 54, 1277-1290, (2003)

“Indétermination épistémique et Principe de Précaution,” with Claude Henry, *Risques* 49, 99-104, (2002)

“Robust automatic bandwidth for long memory,” *Journal of Time Series Analysis* 22, 293-316, (2001)

“Averaged periodogram spectral estimation under long memory conditional heteroscedasticity,” *Journal of Time Series Analysis* 22, 431-459, (2001)

“Long and short memory conditional heteroscedasticity in estimating the memory parameter of levels,” with Peter M. Robinson, *Econometric Theory* 15, 299-336, (1999)

Advising (as principal advisor, * for co-principal advisor)

Student (placement), Marcos Álvarez-Díaz, Columbia University Ph.D. 2006 (University of Vigo), Camelia Minoiu*, Columbia University Ph.D. 2007 (IMF), Mario Ghossoub* (as post-doctoral advisee), University of Waterloo Ph.D. 2011 (Imperial College London), Vincent Boucher*, Université de Montréal Ph.D. 2013 (Université Laval), Ismaël Mourifié, Université de Montréal Ph.D. 2013 (University of Toronto), Romuald Méango, Université de Montréal Ph.D. 2013 (CESifo, Munich), Nérée Noumon*, Université de Montréal Ph.D. 2013 (IMF), Idrissa Oouli, Université de Montréal Ph.D. 2015 (McGill postdoc), Désiré Kédagni, Penn State Ph.D. 2018 (Iowa State), Karim N’Chare, Penn State Ph.D. 2019 (Princeton post-doc and African

School of Economics), Lixiong Li, Penn State Ph.D. 2019 (Johns Hopkins), Inhyuk Choi*, Penn State Ph.D. 2020 (Korean Institute of Public Policy), Moyu Liao, Penn State Ph.D. 2021 (Nanjing University), Ivan Sidorov, thesis in progress, Christelle Zozoungbo, thesis in progress.

Conferences Organized

"12th World Congress of the Econometric Society," micro-econometrics program coordinator. "Penn State Econometrics Alumni," Penn State, April 2020. "PennState workshop on inter-level transfers," Penn State, 6-7 April 2017, organized jointly with Etienne Sibille and Catherine Belzung. "Third Cornell-PennState Econometrics-IO Workshop," Penn State, 11-12 November 2016, organized jointly with Francesca Molinari. "11th World Congress of the Econometric Society," member of the local organization committee. "Workshop on interdisciplinary exchange," Penn State, April 2015. "First Cornell-PennState Econometrics-IO Workshop," Penn State, 13 September 2014, organized jointly with Francesca Molinari and Joris Pinkse. "Testing for LATE," Penn State, 23 April 2014. "9th GNYEC, Greater New York Metropolitan Area Econometrics Colloquium," Penn State, December 2013, organized jointly with Joris Pinkse. "Estimation of complementarities in matching and networks," Sciences-Po, Paris, October 5-6, 2012, organized jointly with Alfred Galichon and Jean-Marc Robin. "Second CIREQ-CeMMAP workshop on incomplete models," Montréal, September 21-22, 2012, organized jointly with Andrew Chesher and Adam Rosen. "Partial identification and revealed preferences," University of Montreal, September 23-24, 2010, organized jointly with Andrew Chesher. "Econometrics of interactions," University of Montreal, October 22-25, 2009, organized jointly with Alberto Bisin, Onur Özgür and Benoît Perron. "Inference with incomplete models," University of Montreal, October 24-25, 2008. "Second meeting on optimal transportation and applications to economics" UBC, July 14-20, 2008, organized jointly with Guillaume Carlier, Roberto Cominetti and Ivar Ekeland. "First meeting on optimal transportation and applications to economics," Columbia, June 2007, organized jointly with Pierre-André Chiappori. "First GNYEC, Greater New York Metropolitan Area Econometrics Colloquium," Columbia University, December 2005, organized jointly with Edward Vytlačil. "Multidisciplinary Approaches to Climate Change," Columbia University, April 2000. "The Bootstrap," Columbia University, April 1999, organized jointly with Marianthi Markatou.

Editorial activities and peer reviews

Associate editor for the *Journal of Econometrics*, 2012-2018

Associate editor for the *Econometrics Journal*, 2015-present

Expert reviewer for the Agence Nationale de la Recherche (France), European Research Council, Israeli Science Foundation, MITACS, National Science Foundation (Economics), National Science Foundation (Statistics), Social Sciences and Humanities Research Council of Canada

Referee for the American Economic Review, American Political Science Review, Annals of Statistics, Australian and New Zealand Journal of Statistics, Computational Statistics and Data Analysis, Econometrica, Econometrics Journal, Econometric Theory, Econometrics, Economic Theory, Economica, Economics Bulletin, Games and Economic Behavior, International Economic Review, International Journal of Forecasting, International Review of Applied Economics, Journal of the American Statistical Association, Journal of Applied Econometrics, Journal of Business and Economic Statistics, Journal of Empirical Finance, Journal of Machine Learning Research, Journal of Mathematical Economics, Journal of Multivariate Analysis, Journal of Econometrics, Journal of Economic Theory, Journal of the European Economic Association, Journal of Financial Econometrics, Journal of Political Economy, Journal of Statistical Computation and Simulation, Journal of Statistical Planning and Inference, Journal of Time Series Analysis, Mathematical and Computer Modeling, Mathematical Reviews, Mathematics and Financial Economics, Mathematics of Operations Research, Review of Economic Studies, Review of Economics and Statistics, Sankhya, Social Choice and Welfare, Stochastic Models, Stochastics

Invited Research Seminars

Bank of Japan (2009), Berkeley (2006), BU (2006), Bristol (2008), Caltech (2006), Cambridge (2008, 2012, 2019), CESifo Munich (2016), Chicago (2006, 2017), CORE (2001, 2016), CREST (1996, 2010), Columbia (1998, 2010, 2019), Cornell (2000, 2003, 2007), Dongbei (2018, 2021), Duke (2007, 2016), École polytechnique (2006,

2012), Emory (2018), European University Institute (2020), Fields Institute (2014), GRIPS (2012), Harvard (2006, 2011), Hitotsubashi (2009), Humboldt (1997, 2006), Indiana (2013), IHP (2010), Iowa (2015), ITAM (2018), Kyoto (2009, 2011), LSE (1996, 2002), Maryland (2017), Michigan (2016), Michigan State (2017), MIT (2006, 2011), Montréal (1998, 2006, 2019), NYU (1998, 2006, 2017), Northwestern (2006), Oberwolfach (2007, 2013), Penn (2000, 2013), Penn State (2011, 2012), Princeton (1999, 2006, 2012), Rice (2019), Rochester (2000, 2009), Rutgers (2017), Sciences-Po (2012), Singapore (2015), Stanford (2006), SUFE (2016, 2019), Texas A&M (2019), Tokyo (2009, 2015, 2018, 2021), Toronto (2014, 2019), Toulouse School of Economics (2010, 2012), Tsinghua (2017), ULB (2002, 2012), UBC (2010), UC Davis (2019), UCLA (2007), UCSD (2007), UCL (2008, 2012), Université de Lille (2020), Valladolid (1997), Vanderbilt (2008), Vigo (1997), Virginia (2016), Waterloo (2011), Humboldt (2007), Wisconsin (2004), Yale (1998, 2006)