N'GOLO KONE

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CONTACT INFORMATION

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CURRENT POSITION

August 2020- present: Post-doctoral Research Fellow, Department of Economics, Queen's University, Canada.
Advisors: James MacKinnon, Morten Nielsen.

EDUCATION

July 2020: Ph. D. in Economics, University of Montreal, Canada
Advisor: Marine Carrasco.
Thesis: Optimal Portfolio Selection with Transaction Costs

July 2014: M.Sc. in Statistics and Economics, ENSEA-Abidjan, Côte d'Ivoire.

2009-2011: Economics and Statistics, Intensive two-year BSc program, Institut National Polytechnique Felix Houphouët Boigny (INP-HB), Côte d'Ivoire.

RESEARCH FIELDS

Primary fields: Econometrics, Financial Econometrics, Big Data techniques.

Secondary fields: Financial market, Portfolio selection, risk management.

PUBLICATIONS AND PAPERS UNDER REVIEW

1. '' Regularized Maximum Diversification Investment Strategy'', ***Econometrics*** 2021, *9*(1), 1.

2. Test for trading Costs Effect in a Portfolio Selection problem with Recursive Utility, Joint with Marine Carrasco, *Revised and Resubmitted* at ***Journal of Financial Econometrics***.

3. Reinsurance demand and liquidity creation: Reciprocal Causality, joint with Denis Desjardins and Georges Dionne HEC, Montreal, *Revised and Resubmitted* at ***Journal of Empirical Finance.***

4. Multiperiod portfolio selection in large financial market, *Under revision at* ***Journal of Financial Econometrics.***

WORKING PAPERS

Asymmetries and Portfolio Choice in a Data-Rich Environment, joint with Mohamed Doukali from McGill University.

Optimal Portfolio Selection Using regularization, joint with Marine Carrasco, and Nérée Noumou.

WORK IN PROGRESS

Regularized fixed effects in the linear regression model with clustered errors.

Hedging climate change risk in the mean-variance portfolio framework.

TEACHING EXPERIENCE

January 2021-Present*:* Instructor Department of Economics, Queen's University, Canada
Applied Econometrics ECON 853: Graduate level (Master program).
Econometrics ECON 850: Graduate level (PhD. Program).

September 2017-April 2020*:* Instructor Department of Economics Université de Montréal.
Econometrics ECN 1260, Undergraduate level (2016-2017 and 2020).
Economic data Analysis ECN 1160, Undergraduate, 2019.

September 2015-April 2020*:* Teaching Assistant Université de Montréal
Undergraduate Level Courses: Econometrics (ECN 1260, ECN 2160), Macroeconomics (ECN 1050), Microeconomics (ECN 1040).
Graduate Level Courses: Econometrics (ECN 6350, ECN 7065).

CONFERENCES AND SEMINARS

- **2021:** 55th Annual Conference of Canadian Economics Association, Département d'économie Simon Fraser University;
  Africa Meeting of the Econometric Society, Abidjan, Côte d'Ivoire;
  International Association for Applied Econometrics, econometric Institute at Erasmus School of Economics in Rotterdam;
  Econometric Research in Finance (ERFIN) Workshop, SGH Warsaw School of Economics on Friday September 17, 2021.

- **2019:** 59th Congres - Société Canadienne de Science Économique, ÉNAP, Québec, Canada;
  Conférence internationale sur la statistique et l'économie appliquée, Abidjan, Côte d'Ivoire.

- **2018:** 52nd Annual Conference of Canadian Economics Association, Montreal, Canada;
  58th Congres - Société Canadienne de Science Économique, UQAM, Montréal, Canada;

  14th CIREQ Conference, University of Montreal, Montréal, Canada;

  CIREQ Econometrics Conference on '' Recent Advances in the Method of Moments'' Montréal, Canada.

- **2017:** 13th CIREQ Conference, Concordia University, Montréal, Canada.
  CIREQ Econometrics Conference on Inference in large-dimensional models, Montréal.

FELLOWSHIPS, SCHOLARSHIPS, AND AWARDS

- **2018-2019:** Canada Research Chair in Risk Management Fellowship, HEC Montréal.
- **2018-2019**: CIREQ Association Graduate Travel Scholarship.
- **2017-2020:** PhD Fellowship, CIREQ & Department of Economics, University of Montreal.
- **2014-2016**: Tuition-fee Waiver Scholarship, School of Graduate Studies, University of Montreal.
- **2014:** Lareq Medal Prize, First Edition.
- **2011-2014:** M. Sc. Fellowship, Government of Côte d'Ivoire.
- **2009-2011:** Excellence Scholarship, Government of Côte d'Ivoire.

PROFESSIONAL ACTIVITIES

2021: Discussion: Damien Challet ''Reactive Global Minimum Variance Portfolios with k-BAHC covariance cleaning'' Econometric Research in Finance (ERFIN) Workshop.

2020: Referee for Journal of econometrics, and Canadian Public Policy/Analyse de politiques.

2020-Present: Organizer of the Econometrics working group, Department of Economics, Queen's University.

OTHER PROFESIONAL EXPRIENCE

September 2018-August 2019: Research Assistant for Professor Georges Dionne, Canada Research Chair in Risk Management HEC Montréal.

February-Jun 2014: Supervisor of an evaluation survey about the European Union project to develop agriculture in the North of Ivory Coast.

July-October 2013: Economist (Intern.) Ministry of Industry and Mines of Ivory Coast.

PROFESSIONAL AFFILIATIONS

American Economic Association (AEA), Canadian Economics Association (CEA), Econometrics Society (ES).

TECHNICAL SKILLS, LANGUAGES, AND CITIZENSHIP

Computer skills: MATLAB, Python, R, STATA, E-Views. **Languages**: French, English. **Citizenship**: Ivory Coast

REFERENCES

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