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LIDAM Success Stories #2
April 26th, 2019



LIDAM Success Stories ! #2

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December 2018 - March 2019



Welcome

This second Edition of your Newsletter presents the **research projects** from December to March, a **report of our publications**, the four lastest **books written by LIDAM Members**, pictures from our **LIDAM Christmas Drink** of December 18th and a short **movie** of the participation of our doctoral researchers to the **Cluster Tweed conference** in Namur.

See you to the Next LIDAM Success Stories Newsletter available for mid of July.

Enjoy !

Philippe Chevalier

Doyen



Prizes & Awards



Catherine D'Hondt - Prize EUROFIDAI Data Awards

Best paper - *Finance*

December 2018

[More Info](#)



François Glineur - Best Paper Awards

Journal - Optimization Letters

December 2018

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Christian Hafner - Best Paper Awards

International Engineering and Technology Institute

(IETI)

January 2019

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Leonardo Madio - Nominated for the Antitrust

Writing Awards 2019

December 2018

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New research projects

Thomas Baudin, Ylenia Brilli,
Simone Moriconi, Giovanni Peri,
Claudia Senik, Robert Stelter and

Riccardo Turati ■

obtained a project funded by

Paul Belleflamme ■ Aadhaar
Chaturvedi, Philippe Chevalier
■ Johannes Johnen ■ Anaïs
Périlleux ■ Anne-Lise Sibony, Alain
Strouvel and Jean-Sébastien

obtained a project funded by
Agence Nationale de la Recherche :
[Migration, Labor Supply when
Culture Matters](#)

obtained an ARC:
[Platform Regulation and Operations
in the Sharing
Economy" \(PROSEco\)](#)

Donatién Hainaut ■
obtained an FNRS CDR:
[Modeling of jump clustering for
managing interest rates and credit
risks](#)

Mathieu Parenti, **Gonzague
Vannoorenberghe** ■
are co-promoters in the FNRS
project :
[The economics of deep trade
agreements](#)

Fabio Mariani ■
obtained an FNRS CDR :
[Human capital and secularization:
civil vs religious marriages in Italy](#)

Johan Segers ■
obtained an FNRS CDR:
[Optimal transport in nonparametric
statistics: copulas for non-Euclidean
data and multivariate tail quantile
contours](#)

Isabelle Thomas ■
obtained an FNRS PDR:
["Following trucks with GPS data:
measuring and modelling routes for
a spatially smarter and more
equitable taxation."](#)

Frédéric Vrins ■
obtained a sponsorship from the
National Bank of Belgium :
["Conic martingales and credit risk
modelings"](#)

Papers

CORE

Yukai Yang and Luc Bauwens
*State-space models on the Stiefel Manifold
with a new approach to nonlinear filtering.*
Econometrics, 6(48), 2018.
[More info](#)

Frédéric Vrins
*Bannissement des produits dérivés : la bonne
affaire ?*

**Vincenzo Carrieri, Leonardo Madio and
Francesco Principe**
*Light cannabis and organized crime:
Evidence from (unintended) liberalization in
Italy.*
European Economic Review, 2019.
[More info](#)

Bing-Ghi Ju and Juan D. Moreno-Ternero

Regards Economiques, 142, 2018.

[More info](#)

Clintin P. Davis-Stober, Jean-Paul Doignon, Samuel Fiorini, François Glineur and Michel Regenwetter

Extended formulations for order polytopes through network flows.

Journal of Mathematical Psychology, 87, 1-10, 2018.

[More info](#)

Yuri Nesterov

Complexity bounds for primal-dual methods minimizing the model of objective function
Mathematical Programming A, 171, 211-330, 2018.

Kristof de Vos, Nicolas Stevens, Olivier Devolder, Anthony Papavasiliou, Bob Hebb and James Matthys-Donnadieu

Energy Policy, 124, 272-285, 2019.

Bart Capéau, Laurens Cherchye, Bram De Rock, Koen Decancq, André Decoster, François Maniquet, Annemie Nys, Guillaume Périlleux, Eve Ramaekers, Zoé Rongé, Erik Schokkaert, Frederic Vermeulen

En faut-il peut pour être heureux ? Conditions de vie, bonheur et bien-être en Belgique
Regards Economiques, 144, 2019.

[More info](#)

Entitlement theory of justice and end-state fairness in the allocation of goods.

Economics and Philosophy, 34, 317-341, 2018.

[More info](#)

Axel Gautier, Brieuc Hoet, Julien Jacqmin and Sarah Van Driessche

Self-consumption choice of residential PV Owners under net metering.

Energy Policy, 128, 648-653, 2019.

[More info](#)

Hélène Le Cadre, Ilyès Mezghani and Anthony Papavasiliou

A game-theoretic analysis of transmission-distribution system operator coordination

European Journal of Operational Research, 274(1), 317-339, 2019.

[More info](#)

Frederic Murphy, Axel Pierru and Yves Smeers

Measuring the effects of price controls using mixed complementarity models

European Journal of Operational Research, 275(2), 666-676, 2019.

[More info](#)

De Klerk, Etienne, **François Glineur**, and Adrien B. Taylor. "On the worst-case complexity of the gradient method with exact line search for smooth strongly convex functions." *Optimization Letters* 11.7 (2017): 1185-1199.

[More info](#)

IRES

Attanasi, Gautier; Bodart, Vincent; Courtoy, François; Fontenay, Sébastien; Ounnas, Alexandre; Sauvenier, Mathieu.
Perspectives économiques 2019. In: *Regards économiques*, no.143, p. 1-9

[More info](#)

De Vroey, Michel. *La théorie de l'équilibre général.* In: *Cahiers d'économie politique*, no.74, p. 197-205 (2018).

[More info](#)

Pensiero, Luca; Sommacal, Alessandro.
Agriculture to industry: The end of

Brée, Sandra; **de la Croix, David**. Key forces behind the decline of fertility: lessons from childlessness in Rouen before the industrial revolution. In: *Cliometrica : journal of historical economics and econometric history*, Vol. 13, no. 1, p. 25-54 (January 2019).

[More info](#)

Delmez, Françoise; Vandenberghe, Vincent. Long Working Hours Make Us Less Productive but Also Less Costly. In: *Labour : review of labour economics and industrial relations*, Vol. 32, no. 4, p. 259-287 (December 2018).

[More info](#)

intergenerational coresidence. In: *Review of Economic Dynamics*, Vol. 34, p. 87-102 (2019)

[More Info](#)

Vandenberghe, Vincent. Alternatives to polynomial trend-corrected differences-in-differences models. In: *Applied Economics Letters*, Vol. 26, no.5, p. 358-361 (2019).

[More info](#)

ISBA

Burny, Wivine; Marchant, Arnaud; Hervé, Caroline; Callegaro, Andrea; Caubet, Magalie; Fissette, Laurence; Gheyle, Lien; **Legrand, Catherine; Ndour, Cheikh;** et. al. Inflammatory parameters associated with systemic reactogenicity following vaccination with adjuvanted hepatitis B vaccines in humans. In: *Vaccine*, Vol. 37, no.14, p. 2004-2015 (2019)

[More info](#)

Callegaro, Andrea; Ndour, Cheikh; Aris, Emmanuel; **Legrand, Catherine.** A note on tests for relevant differences with extremely large sample sizes. In: *Biometrical Journal*, Vol. 61, no.1, p. 162-165 (2019).

[More info](#)

Faraz, Alireza; **Heuchenne, Cédric;** Saniga, Erwin. An exact method for designing Shewhart and S2 control charts to guarantee in-control performance. In: *International Journal of Production Research*, Vol. 56, no.7, p. 2570-2584 (2018).

[More info](#)

Nicolaie, Mioara Alina; Taylor, Jeremy M. G.; **Legrand, Catherine.**

Vertical modeling: analysis of competing risks data with a cure fraction. In: *Lifetime Data Analysis*, Vol. 25, no.1, p. 1-25 (2019).

[More info](#)

Nguyen, Huu Du; Tran, Kim Phuc; Heuchenne, Cédric. Monitoring the ratio of two normal variables using variable sampling interval exponentially weighted moving average control charts. In: *Quality and Reliability Engineering International*, Vol. 35, p. 439-460 (2019).

[More info](#)

Pechon, Florian; Trufin, Julien; Denuit, Michel.

Multivariate modelling of household claim frequencies in motor third-party liability insurance. In: *ASTIN Bulletin*, Vol. 48, no.3, p. 969-993 (2018)

[More info](#)

Tran, Kim Phuc; **Heuchenne, Cédric;** Balakrishnan, Narayanaswamy. On the performance of coefficient of variation

Faraz, Alireza; Heuchenne, Cédric.
Saniga, Erwin. The np Chart with Guaranteed In-control Average Run Lengths. In: Quality and Reliability Engineering International, Vol. 33, no.5, p. 1057-1066 (2017).

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charts in the presence of measurement errors. In: Quality and Reliability Engineering International, Vol. 35, p. 329-350 (2019).

[More info](#)

Feraud, Baptiste; Rousseau, Rejane; Tullio, Pascal de; Verleysen, Michel; Govaerts, Bernadette.

Independent Component Analysis and Statistical Modelling for the Identification of Metabolomics Biomarkers in 1H-NMR Spectroscopy. In: Journal of Biometrics & Biostatistics, Vol. 08, no.04 (2021).

[More info](#)

LFIN

Mbaye, Cheikh ; Vrins, Frédéric.

A subordinated CIR model for CVA with wrong-way risk. 2nd International Conference on Computational Finance 2017 (Lisbon, Portugal, du 04/09/2017 au 08/09/2017). In: International Journal of Theoretical and Applied Finance, Vol. 21, no. 7, p. 1850045 (2018) In: Manuel Guerra and Joao Janela, Proceedings of the 2nd International Conference on Computational Finance - ICCF 2017, World Scientific.

[More info](#)

Vrins, Frédéric.

Sampling the Multivariate Standard Normal Distribution under a Weighted Sum Constraint. In: Risks, Vol. 6, no.3, 64 (2018).

[More info](#)

Vrins, Frédéric.

Bannissement des produits dérivés: la bonne affaire ?. In: Regards économiques, no.142, p. 1-15 (2018).

[More info](#)

Christophe Profeta & Frédéric Vrins.

Piecewise constant martingales and lazy clocks
Probability, Uncertainty and Quantitative Risk, 4:2, 2019

[More info](#)

Vrins, Frédéric (ed.).

Advances in Credit Risk Modeling and Management. In: Risks, (2019).

[More info](#)



New Books

Capéau Bart Capéau, Laurens Cherchye, Koen Decancq, André Decoster, Bram De Rock, François Maniquet, Annemie Nys, Guillaume Périlleux, Eve Ramaekers, Zoé



Ronge, Annemie Nys Erik Schokkaert en Frederic Vermeulen.



What heet dan gelukkig zijn? : geluk, welvaart en welzijn van de Belgen.

Antwerpen, Garant, 2018.

Capéau Bart Capéau, Laurens Cherchye, Koen Decancq, André Decoster, Bram De Rock, François Maniquet, Annemie Nys, Guillaume Périlleux, Eve Ramaekers, Zoé Rongé, Annemie Nys Erik Schokkaert et Frederic Vermeulen.

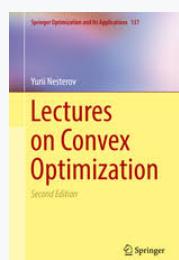


En faut-il peu pour être heureux? Conditions de vie, de bonheur et bien-être en Belgique.

Limal, Anthemis, 2019.

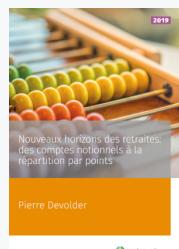
Yuri Nesterov

Lectures on Convex Optimization,
2nd ed. Springer Optimization and its Applications 137.
Springer Nature Switzerland, 2018



Pierre Devolder

Nouveaux horizons des retraites: des comptes notionnels à la répartition par points, Wolters Kluwer, 2019.



Events

Christmas Drink





Thanks to everyone for your participation in the **Christmas Drink** on
December 18th.

All picture are available on:

<https://photos.app.goo.gl/wreceNpdc8MgjyRcA>

The latest of the LIDAM youtube channel !

Conférence
Transition Energétique



Cluster Tweed
28 Mars 2019



On March 28th, **Ilyes Mezghani & Céline Gérard**, PhD Students of **Prof. Anthony Papavasiliou** took part in a seminar Cluster Tweed at the Cercle de Wallonie in Namur.

If you have news you would like to share on our youtube channel, the communication team is there to help you realise short videos !

Press & Media



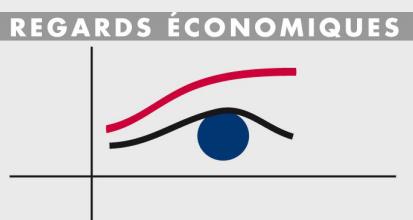
- 15/03/19: **Sébastien Van Bellegem** - [Le Soir: Un moment de grâce au milieu du grand naufrage.](#)
- 19/02/19: **Bart Jourquin** - [Le Soir: Des transports en commun gratuits une fausse bonne idée](#)
- 31/01/19: **François Maniquet** - [La Libre: Un peu de sérotonine dans votre café ?](#) <https://www.lalibre.be/debats/opinions/un-peu-de-serotonine-dans-votre-cafe-5c51caac7b50a60724304433>
- 17/01/19: **François Maniquet** - [La Libre: Mesurer le bien être, ce n'est pas une mince affaire.](#)
- 31/01/2019: **Mikael Petitjean** - [Le Soir: Le MR veut libérer le temps de travail](#) - <https://plus.lesoir.be/204028/article/2019-01-31/le-mr-veut-liberer-le-temps-de-travail>
- 26/01/19: **Jean Hindriks** - [La Libre: La Belgique est prisonnière de ses lobbies.](#)
- 29/01/19: **Jean Hindriks** - [Sud Presse: Des chances de réussites divisées par deux.](#)
- 25/01/19: **Jean Hindriks** - [La Libre: Le confédéralisme ne sert pas à l'intérêt général](#)
- 23/01/19: **Jean Hindrikx** - [La RTBF: Augmentation des salaires est-elle trop cadenassée?](#) https://www.rtbf.be/auvio/detail_cqfd-l-augmentation-des-salaires-est-elle-trop-cadenassee?id=2451202
- 16/01/19: **François Maniquet** - [La RTBF - Revenu santé logement](#)

travail...En Faut il peu pour être un belge heureux ?
https://www.rtbf.be/info/societe/detail_revenus-sante-logement-travail-en-faut-il-peu-pour-etre-un-belge-heureux?id=10119091

- **16/01/19: Francois Maniquet - L'Avenir:** Le Revenu équivalent nouvel indicateur de bien être https://www.lavenir.net/cnt/dmf20190116_01282508/le-revenu-equivalent-nouvel-indicateur-de-bien-etre
- **28/12/18: Mikael Petitjean - La RTBF -** L'endettement public, sur le devant de la scène en 2019? https://www.rtbf.be/info/economie/detail_l-endettement-public-sur-le-devant-de-la-scene-en-2019?id=10107107
- **07/12/19: Bart Jourquin - Le Soir:** [Déclarons l'état d'urgence environnemental et social !](#)



E-News



Last issue:

- [Une nouvelle tarification des réseaux pour favoriser la transition énergétique](#)
- [En faut-il peu pour être heureux ? Conditions de vie, bonheur et bien-être en Belgique](#)
- [Perspectives économiques 2019](#)



Last issue:

- [PROsec: a "sparkling" research project 1](#)
- [PrOseco: a "sparkling" research project 2](#)
- [PrOseco: a "sparkling" research project 3](#)
- [Human embryos at the bar: the blurring lines between law and science in patent protection](#)

The Bing Bang Blog

Last issue :

- [Un impôt sur la richesse. Est-ce une si bonne idée ?](#)
- [Les malheurs des petites filles qui naissent jumelles d'un frère](#)

- [A qui le tour ?](#)
- [Post scriptum a mon blog du 14 mars](#)
- [Juif: de non-sioniste à sioniste](#)
- [Repenser la gauche, immigration et asile politique](#)
- [Repenser la gauche. L'environnement](#)
- [Watson et Carrel, un raciste et un eugéniste oubliés](#)
- [Repenser la gauche](#)
- [A propos de la richesse et du bonheur](#)
- [Je n'ai pas pu résister](#)
- [Un certain Adolf H est de retour](#)

Nodus

Transportation network modeling software designed for multimodal and intermodal freight transport. This software is developed and maintained by Pr. Bart Jourquin.



An interactive tool to explore the geographical properties of Brussels and its surroundings. This tool developed by Olivier Finance & Arnaud Adam, will focus on interactions and exchanges between pairs of places much more than the socio-economic characteristics.

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LIDAM
Voie du Roman Pays, 34
B-1070 Bruxelles

I348 - Louvain-la-Neuve
lidam.com@uclouvain.be

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