

[all-lidam] Your first LIDAM Success Stories #9 in 2021 ! 😊

all-lidam-request@listes.uclouvain.be <all-lidam-request@listes.uclouvain.be>

de la part de

LIDAM Communication team <lidam.com@uclouvain.be>

Ven 29/01/2021 11h00

À : lidam-newsletter@listes.uclouvain.be <lidam-newsletter@listes.uclouvain.be>; all-lidam@listes.uclouvain.be <all-lidam@listes.uclouvain.be>



LIDAM Success Stories #9

January 29, 2021



| [Research Project](#) | [Fresh Grants](#) | [Nominations](#) | [Theses](#) | [Papers](#) | [Online Event](#) | [SMCS](#) | [Videos](#) | [Media](#) | [Blogs](#) | [Books](#)

October - December 2020



Dear LIDAM members,

I wish you all the best for this new year, and hope that we can move closer to normal in 2021.

Despite the difficult situation, we have managed to remain productive in research and active in the public debate.

In this newsletter, you will find information on recent grants and successful research proposals. Needless to say, obtaining research funds is essential to sustain a vibrant research environment at LIDAM. It is also an important source of motivation and gratification in the life of a researcher. I thus congratulate Amma, Arno, Johan, Joseph, Luca, Luigi and Thomas for their successful applications: we are all very happy that their creativity has been recognized and their efforts rewarded.

You will also find the links to our most recent online events (Covid-19 Workshop, Energy Days, etc.), as well as interviews with Bertrand Candelon (LFIN) on "the Belgian Recovery Plan", David de la Croix on "the American elections", and Catherine Legrand, Michel Denuit and Antoine Soetewey on "the right to forget".

Fabio Mariani
LIDAM President



Research Projects:

[Joseph Gomes \(IRES\)](#) with [Amma Panin \(CORE\)](#),
Ritwik Banerjee (Indian Institute of Management) and
Emmy Lindstam (University of Mannheim) got an FNRS



CDR for their project: "Identity Poverty: The effects of Majoritarian Politics on Cognitive functions and Social Identity choices".



[Johan Segers \(ISBA\)](#) & [Kiriliouk Anna \(UNamur\)](#):
Learning from Multivariate Extremes (PDR).



[Luca Pensieroso \(IRES\)](#) got an FNRS CDR for his project "Fertility and intergenerational coresidence"



Fresh Grants:



[Arno Baurin \(IRES\)](#):
Lifespan heterogeneity, "hazardous and arduous" occupations and pension policy.
Supervisors: Prof. Bruno Van der Linden & Jean Hindriks



[Luigi Boggian \(IRES\)](#):
Healthcare use and forgone care of Migrants in Europe: understanding barriers to access and the salience of the anti-immigration sentiment.
Supervisor: Prof. Sandy Tubeuf



[Thomas Eisfeld \(CORE\)](#):
Peer dependent reference points.
Supervisors: Prof. F. Maniquet & Prof. J. Johnen



Nominations:

[Johannes Johnen \(CORE\)](#) & [Amma Panin \(CORE\)](#)
become Research Affiliates at the
[Center for Economic Policy Research \(CEPR\)](#).



Theses:

These candidates successfully defended their theses :

[Olivier Malay \(IRES\)](#) on **October 6, 2020**

Title: [What compass for a socio-ecological transformation? Designing indicators encompassing the government and the business level](#)

Supervisors: Prof. Isabelle Cassiers & Marthe Nyssnes

[Pauline Ngugnie Diffouo](#) (ISBA) on **December 14, 2020**

Title: [Pricing, design and solvency measurement of annuity products](#)

Supervisor: Prof. Pierre Devolder

[Fadoua Zeddouk](#) (ISBA) on **December 21, 2020**

Titre: [Hedging and Pricing Longevity Risks: Actuarial Challenges and Securitization Solutions](#)

Supervisor: Prof. Pierre Devolder



Papers:

■ CORE

Hofman Peter S.; **Blome, Constantin**; Schleper, Martin C.; Subramanian, Nachiappan. *Supply chain collaboration and eco-innovations: An institutional perspective from China*. In: Business Strategy and the Environment, (2020).
[More info](#)

Catanzaro, Daniele; Frohn, Martin; Pesenti, Raffaele. *An information theory perspective on the balanced minimum evolution problem*. In: Operations Research Letters, Vol. 48, no.3, p. 362-367 (2020).
[More info](#)

Decancq, Koen. *Measuring cumulative deprivation and affluence based on the diagonal dependence diagram*. In: METRON, (2020).
[More info](#)

Gautier, Axel; Joe Lamesch. *Mergers in the Digital Economy*. In: Information Economics and Policy, p. 25 (2020).
[More info](#)

Bocart, Fabian; **Ghysels, Eric**; **Hafner, Christian**. *Monthly Art Market Returns*. In: Journal of Risk and Financial Management, Vol. 13, no.5, p. 100 (2020).
[More info](#)

Hautecoeur, Cécile; **Glineur, François**. *Nonnegative Matrix Factorization over Continuous Signals using Parametrizable Functions*. In: Neurocomputing, Vol. 416, p. 256–265 (27 November 2020).
[More info](#)

Gautier, Axel; Ashwin Ittoo; Pieter Van Cleynenbreugel. *AI algorithms, price discrimination and collusion: a technological, economic and legal perspective*. In: European Journal of Law and Economics, (2020).
[More info](#)

Herings, P.Jean-Jacques; **Mauleon, Ana**; **Vannetelbosch, Vincent**. *Matching with myopic and farsighted players*. In: Journal of Economic Theory, , no.190 , p. 27 (2020).
[More info](#)

■ IRES

Asadullah, Niaz; Trannoy, Alain; **Tubeuf, Sandy**; Yalonetzky, Gaston. *Measuring educational inequality of opportunity: pupil's effort matters*. In: *World Development*,.
[More info](#)

Bodart, Vincent; Harrak, Pauline. *Le dollar peut-il être détrôné ?*. In: *Regards économiques*, , no.157, p. 1-8 (2020).
[More info](#)

de la Croix, David; **Vitale, Mara**. *Scholars and Literati at the University of Bologna (1088–1800)*. In: *Repertorium Eruditorium*

de la Croix, David; Stelter, Robert. *Scholars and Literati at the University of Jena (1558–1800)*. In: *Repertorium Eruditorium Totius Europae*, Vol. 1, no.4, p. 25-32 (2020).
[More info](#)

de la Croix, David. *Scholars at the Royal Society of Sciences of Montpellier (1706–1793)*. In: *Repertorium Eruditorium Totius Europae*, Vol. 1, no.5, p. 33-39 (2021).
[More info](#)

Debois, Valentine; **de la Croix, David**. *Scholars and Literati at the University*

Totius Europae, Vol. 1, no.1, p. 1-10 (2021).

[More info](#)

de la Croix, David; Karioun, Soraya. *Scholars and Literati at the University of Valladolid (1280–1800)*. In: *Repertorium Eruditorium Totius Europae*, Vol. 1, no.2, p. 11-17 (2021).

[More info](#)

de la Croix, David. *Scholars and Literati at the Royal College in Paris (1530–1800)*.

In: *Repertorium Eruditorium Totius Europae*, Vol. 1, no.3, p. 19-24 (2021).

[More info](#)

of Geneva (1559–1800). In: *Repertorium Eruditorium Totius Europae*, Vol. 1, no.6, p. 41-47 (2020).

[More info](#)

de la Croix, David; Ganterer, Maximilian. *Scholars and Literati at the Danzig Research Society (1743–1800)*. In: *Repertorium Eruditorium Totius Europae*, Vol. 1, no.7, p. 49-54 (2021).

[More info](#)

Luyten, Jeroen ; **Tubeuf, Sandy** ; Kessels, Roselinde. *Who should get it first? Public preferences for distributing a COVID-19 vaccine*. In: *Covid Economics, Vetted and Real-Time Papers*, Vol. 57, p. 1-19.

[More info](#)

■ ISBA

Bocart, Fabian; Ghysels, Eric; **Hafner, Christian**. *Monthly Art Market Returns*. In: *Journal of Risk and Financial Management*, Vol. 13, no.5, p. 100 (2020).

[More info](#)

Denuit, Michel. *Investing in your own and peers' risks: the simple analytics of P2P insurance*. In: *European Actuarial Journal*, Vol. 10, no.2, p. 335-359 (2020).

[More info](#)

Denuit, Michel. *Size-Biased Risk Measures of Compound Sums*. In: *North American Actuarial Journal*, Vol. 24, no.4, p. 512-532 (2020).

[More info](#)

Denuit, Michel; Robert, Christian Y. From risk sharing to pure premium for a large number of heterogeneous losses. In: *Insurance: Mathematics and Economics*, Vol. 96, no. Available online 19 November 2020, p. 116-126 (2021).

[More info](#)

Devolder, Pierre; Domínguez-Fabián, Inmaculada. *Thinking in Vertical: A Practical Application of the Two-Stage Pension System in Spain*. In: *Sustainability*, Vol. 12, no.23, p. 9928 (2020).

[More info](#)

Devolder, Pierre; Levantesi, Susanna; Menzietti, Massimiliano. *Automatic balance mechanisms for notional defined contribution pension systems guaranteeing social adequacy and financial sustainability: an application to the Italian pension system*. In: *Annals of Operations Research*, Vol. To appear.

[More info](#)

Hafner, Christian. *The Spread of the Covid-19 Pandemic in Time and Space*. In: *International Journal of Environmental Research and Public Health*, Vol. 17, no.11,

Hafner, Christian; Linton, Oliver; Tang, Haihan. *Estimation of a multiplicative correlation structure in the large dimensional case*. In: *Journal of Econometrics*, Vol. 217, no.2, p. 431-470 (2020).

[More info](#)

Marion, Rebecca; **Govaerts, Bernadette**; **von Sachs, Rainer**. *AdaCLV for Interpretable Variable Clustering and Dimensionality Reduction of Spectroscopic Data*. In: *Chemometrics and Intelligent Laboratory Systems*, Vol. 206 (2020).

[More info](#)

Njike Leunga, Charles Guy; **Hainaut, Donatien**. *Interbank credit risk modeling with self-exciting jump processes*. In: *International Journal of Theoretical and Applied Finance*, Vol. 23, no.6, p. 2050039 (2020).

[More info](#)

Segers, Johan. *One- versus multi-component regular variation and extremes of Markov trees*. In: *Advances in Applied Probability*, Vol. 52, no.3, p. 855-878 (2020).

[http://

http://hdl.handle.net/2078.1/238301]More info

Soetewey, Antoine; **Legrand, Catherine**; **Denuit, Michel**; Silversmit, Geert. *Waiting period from diagnosis for mortgage insurance issued to cancer survivors*. In: *European Actuarial Journal*, Vol. To appear, 2020.

[More info](#)

Wunsch, Guillaume; **Mouchart, Michel**; Russo, Federica. *La modélisation en sciences sociales : incertitudes et défis*. In: *Modèles : prévoir, comprendre, expliquer, interpréter, reproduire, trahir (Mémoires; xxx)*, Académie Royale de Belgique: Bruxelles, 2020, p. 165-183. 978-2-8031-0718-6.

[More info](#)

Zeddouk, Fadoua; **Devolder, Pierre**. *Longevity Modelling and Pricing*

p. 3827 (2020).

[More info](#)

Hafner, Christian; Herwartz, Helmut; Maxand, Simone. *Identification of structural multivariate GARCH models*. In: Journal of Econometrics, Vol. To appear (2020).

[More info](#)

Hafner, Christian; Kyriakopoulou, Dimitra. *Exponential-Type GARCH Models With Linear-in-Variance Risk Premium*. In: Journal of Business & Economic Statistics, Vol. To appear.

[More info](#)

■ LFIN

D'Hondt, Catherine; De Winne, Rudy; Ghysels, Eric; Raymond, Steve. *Artificial Intelligence Alter Egos: Who might benefit from robo-investing?*. In: Journal of Empirical Finance, Vol. 59, p. 278-299 (2020).

[More info](#)

under a Dependent Multi-Cohort Framework. In: Risks, Vol. 8, no.4, p. 121 (2020).

[More info](#)

Books

Denuit, Michel; Hainaut, Donatien; Trufin, Julien. *Effective Statistical Learning Methods for Actuaries II : Tree-Based Methods and Extensions*. Springer Nature Switzerland AG: Cham, Switzerland, 2020. 228 pages.

[More info](#)

Thewissen, James; Özgür Arslan-Ayaydin; Prabal Shrestha; **Wouter Torsin.** *Institutions, regulations and initial coin offerings: An international perspective*. In: International Review of Economics & Finance, (2020).

[More info](#)



Online Events:



CORE Energy Days 2020

Last 7 & 8 December, Prof. Anthony Papavasiliou (CORE) and his team organised a two days online event.

[More Info](#)



IABE Autumn School for Actuaries

Last 9 - 10 - 11 December

Organised by Prof. Donatien Hainaut (ISBA).

[More Info](#)



LIDAM Workshop on Covid-19

December 11, 2020

This workshop featured some of the research conducted by LIDAM members on issues related to the new coronavirus and its consequences.

Organised by Prof. Gonzague Vanoorenberghe (IRES) & Prof. Rainer von Sachs (ISBA).

[More Info](#)



SMCS:

Aurélie Bertrand - Consultante SMCS

[Kit d'activités préparatoires à la statistique](#)

Presentation of a Moodle site designed to help first-year students in the humanities to approach their statistics course.

(Collaboration between UCLouvain and EPHEC)

Louizradio (*Radio de LLN*)

Among the skills of the SMCS team is the development of Shiny applications.

Recently, **Aurélié Bertrand** developed an application whose aim is to help teachers develop multiple choice questions without negative points for which the effect of chance remains limited.

[More Info](#)



Videos:



Covid-19 Research (Part 2)

Le reconfinement et ses conséquences économiques

Interview of Prof. Bertrand Candelon



Les élections américaines 2020

Qui sera le prochain Président des Etats-Unis ?

Interview of Prof. David de la Croix



Les élections américaines 2020

Analyse économique

Interview of Prof. David de la Croix



Le droit à l'oubli

Tous égaux face aux assurances ?

Presentation of Prof. Catherine Legrand, Prof. Michel

Denuit, Dr. Antoine Soetewey.



Media:



**LIDAM members
in the Media !**

DECEMBER :

- 23/12: IRES - L'Echo - [Votre patron peut-il vous imposer la vaccination ?](#)
- 23/12: Victor Ginsburgh - La Libre - [Brexit : l'anglais coûtera 300 millions d'euros de plus au budget européen](#)
- 22/12: Sandy Tubeuf - L'Echo: [Médocs, comment se libérer de la dépendance?](#)
- 21/12: Bruno Vanderlinden - Sud Presse: [Avec la crise de la Covid, les demandeurs d'emplois sont en hausse](#)
- 21/12: Bruno Vanderlinden - Sud Presse: [Les jeunes premières victimes du Coronavirus](#)
- 14/12: Sandy Tubeuf - Le Soir: [Quel est le profil des Belges qui hésitent à se faire vacciner contre le coronavirus?](#)
- 05/12: Mikael Petitjean - RTL info: [Moody's dégrade les perspectives des différentes entités du pays](#)
- 17/12: Sandy Tubeuf - De Standaard :[Wetenschappers moeten bepalen wie als eerste vaccin krijgt](#)

NOVEMBER

- 26/11: Aurelie Bertrand - LouizRadio: [Kit d'activités préparatoires à la statistique](#)
- 26/11: David de la Croix - Moustique: [Taxer les riches, ce fantasme](#)
- 25/11: Sandy Tubeuf - Vox EU: [Public preferences for prioritising a COVID-19 vaccine](#)
- 17/11: Sandy Tubeuf - Alternatives économiques: [Covid-19 : qui vacciner en priorité ?](#)
- 17/11: Sandy Tubeuf - De Standaard :[Wetenschappers moeten bepalen wie als eerste vaccin krijgt](#)
- 16/11: Marthe Nyssens - L'Avenir: [Dans quelle société «post-Covid» voulez-vous vivre?](#)
- 16/11: Sandy Tubeuf - Le Soir: [Coronavirus: qui vacciner d'abord? Les Belges pensent aux plus fragiles et aux métiers essentiels](#)
- 13/11: Bruno Van der Linden - L'avenir: [Chômage: la Wallonie est-elle vraiment prête?](#)
- 7/11 : David de la Croix - Le Soir: [Joe Biden l'a emporté, mais le combat n'est pas gagné](#)
- 6/11: François Maniquet - Moustique: [Deuxième vague: sortir la tête de l'eau](#)
- 4/11: David de la Croix - Le Soir: [Présidentielle américaine: comment les sondages ont-ils pu encore sous-estimer Donald Trump?](#)

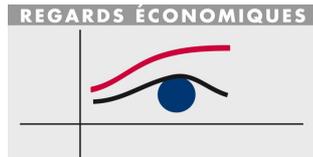
OCTOBER

- 29/10: Vincent Bodart - L'Echo: [Le dollar pas près de perdre sa place de numéro un mondial](#)
- 26/10 : Luigi Boggian (UCLouvain) and Giovanni Righetti (University of Verona) - Lavoce info: [Così il settore pubblico diventa un acceleratore di sviluppo](#)
- 22/10: Mikael Petitjean - Trends tendance: [Le scientifique doit-il garder ses mains propres ?](#)
- 23/10: David de la Croix - Vox EU: [Nepotism in academia](#)
- 21/10: Muriel Dejemepe - Moustique: [La Belgique doit se qualifier](#)
- 16/10: Jacques-François Thisse - Le Soir: [Le télétravail, déjà largement la norme chez les gros employeurs à Bruxelles](#)
- 14/10: Sandy Tubeuf - Radio Panik: [La bande a Piksou - La vie à tout prix](#)
- 12/10: Pierre Devolder - L'Echo: [Quelles nouvelles perspectives pour notre pension légale ?](#)
- 07/10: Muriel Dejemepe - Le Soir: [Un taux d'emploi de 80% en 2030? trop ambitieux](#)
- 05/10: Anh Nguyen - Moustique: [L'investisseur belge est trop émotif. Un danger pour l'économie?](#)
- 05/10: Pierre Devolder - LN24: [Pensions: L'accord de gouvernement est "un catalogue de bonnes intentions"](#)

- 05/10: Vincent Vandenberghe - RTBF info: [Gouvernement fédéral: "le retour du coeur", mais seulement pour les vieux?](#)
- 01/10: Jean Hindriks - RTL info: [L'une des mesures "phares" du nouveau gouvernement est la pension minimale à 1500 euros. S'agit-il d'un montant brut ou net? Elements de réponse](#)
- 01/10: Vincent Vandenberghe - LN24: [Pour info: les mesures principales de l'accord Vivaldi](#)



Blogs:



- [Le prix de l'anglais dans l'UE post-Brexit: une aubaine pour l'allemand et le français ou un coup à supporter par l'Union ?](#)
- [Le Dollar peut-il être détrôné ?](#)



New Book:



Advances in Credit Risk Modeling and Management

Frédéric Vrins

[More Info](#)



LIDAM

Voie du Roman Pays, 34
1348 - Louvain-la-Neuve
lidam.com@uclouvain.be

Copyright © 2021 Louvain Institute of Data Analysis and Modeling in economics and Statistics, All rights reserved.

You are receiving this email because you have shown interest in staying updated on LIDAM's upcoming events, seminars and new members.

Responsible editor: Fabio Mariani

Want to change how you receive these emails?
You can update your preferences or unsubscribe from this list.

This email was sent to ariane.bastin@uclouvain.be

[why did I get this?](#) [unsubscribe from this list](#) [update subscription preferences](#)

Louvain Institute of Data Analysis and Modeling in economics and Statistics · Voie du Roman Pays, 34 · L1.03.01 · Louvain-la-Neuve 1348 · Belgium

