

## Short Curriculum Vitae

Born on February 7, 1955, Constantine, Algeria  
Married 2 children, French nationality

### 1. Vitae

1975-1979 Fellow at Ecole Normale Supérieure, Saint-Cloud.  
1976-1977 Master of Statistics University Paris-Sud Orsay.  
1977-1978 French competition for highschool professors in Mathematics [ranking 11th].  
1979-1980 PhD fellowship of the Ministry of Education.  
1980 PhD: Nonlinear autoregressive models, advisor: J. Bretnagolle, Paris-Sud, Orsay.  
1980-1981 Internship for professors in highschools [Academy of Versailles].  
1981-1982 Assistant Professor Rouen University  
1982-1983 Researcher CNRS.  
1983-1993 Permanent position of researcher CNRS.  
1986 Habilitation: Study of mixing processes, advisor: D. Dacunha-Castelle, Paris-Sud, Orsay. Committee: J.M. Bony, J. Bretnagolle, P. Deheuvels, D. Dacunha-Castelle, J.R. León, J.P. Raoult.  
Second Thesis: multidimensional hyperbolic systems with conservation, with J.M. Bony.  
1987 Promotion C.R.1  
1988-1989 Professor at Wuhan University, China  
1993 Professor at Cergy-Pontoise University  
1999 Promotion Pr.1 (first class professor)  
2002-2008 Professor at ENSAE (French School of Statistics)  
9/2008 Professor at Cergy-Pontoise University.  
9/2009 Promotion Pr.Ex (Exceptional class professor).  
9/2011 Nomination as a senior member of IUF

### 2. Administrative or research responsibilities

1986-1994 Responsible of cooperation project with Venezuela (bilateral exchanges of 12 researchers per year; 8 PhD theses and more than 50 related publications)  
1993-2002 Responsible of an undergraduate program Economy and Mathematics at Cergy (DEUG MASS, 2 years program).  
2001-2002 Vice-president of the recruiting committee of mathematical professors for highschools (Agrégation de mathématiques).  
2006 Associate editor for the review "Stochastic Processes and their Applications".  
2009- Responsible of an undergraduate program Economy and Mathematics at Cergy (Licence EcoMath, 3 years program).  
2009- Responsible of a university agreement between KPI, Kiev and Cergy.  
2010 Responsible of a master program of applied mathematics in Cergy.  
2012 Organization of a thematic cycle at Cergy Pontoise: Nonstationarity and Risks with Jean Luc Prigent and Flora Koukiou

### 3. Research and teaching

Author and editor of 10 volumes both of research and graduate courses  
Lectures notes were provided for each series of lectures provided  
Author of 80 research papers and 12 papers in preparation.  
Advisor of 15 PhD students  
Member of the research consortium GDR MASCOT-NUM

Member of a proposed project for the French Research Agency ANR, PATHTIS, path sets modelling tools and analysis proposed by INRA, IRD, AgroParitech, AgroCampusOuest.

#### **4. Applied problems**

- 1981 Validation by simulations of kernel regression estimates.
- 1986-1988 Work with N. Pican on reliability of offshore platforms, IFREMER, Brest.
- 1987-1989 Analysis and Prediction for import-export data with F. Guénard, GEC ALSTHOM, Paris.
- 1988 Earthquakes in Venezuela with León and Nicolle.
- 1992-1996 Co-responsible with G. Oppenheim of a contract Orsay-EDF: prediction of consumption.
- 2006 Contract CIFRE EXANE BNP-Paribas with SAMOS Paris 1.
- 2007 Prediction of consumption and change-points in electric consumption, EDF.
- 2010 Prediction seminar organized by M. Cornec  
(seminar for academics and professional, yield a chair)
- 2011 Coorganization with EDF of a conference on nonstationarity
- 2012 Coorganization of the thematic cycle [Non Stationarity and Risk Management](#) organized with Jean Luc Prigent and Flora Koukiou by IEA