
Curriculum vitæ

35, avenue George Clémenceau
92330 Sceaux
tel. +331 4683 1933
fax +331 4117 6480
xian@ceremade.dauphine.fr
<http://www.ceremade.dauphine.fr/~xian>

CEREMADE
Université Paris Dauphine
Place de Lattre de Tassigny
75775 Paris cedex 16
tel. +331 4405 4335
fax +331 4405 4599

Vita

Married, two children (10 and 13)
Date of birth: 9th of September 1961
Place of birth: Villedieu-les-Pœles, France
Nationality: french

Education

Maîtrise de Mathématiques Pures	Université Paris 6	1984
Diplôme de Statisticien-Economiste	ENSAE (Paris)	1985
D.E.A. de Mathématiques Pures	Université Paris 6	1985
Thèse (Ph.D.) de Mathématiques	Université de Rouen	1987
Habilitation à diriger des recherches	Université Paris 6	1991

Positions

- 05/** Exceptional class professor of Statistics at Université Paris Dauphine.
- 02/** Head of the Statistics Laboratory, Centre de Recherche en Economie et Statistique (CREST), INSEE, Paris.
- 06** Visiting Erskine Professor, University of Canterbury, Christchurch, New Zealand.
- 00/05** First class professor of Statistics (Full Professor) at Université Paris Dauphine.

- 98/00** First class professor of Statistics (Full Professor) at Université de Rouen.
- 94/98** On leave at Centre de Recherche en Economie et Statistique (CREST), INSEE, as Head of the Statistics Laboratory.
- 92/05** Adjunct professor of Probability and Statistics at Ecole Polytechnique, Palaiseau.
- 92/94** Professor of Statistics (Associate Professor) at Université de Rouen.
- 89/92** Maître de Conférence (Assistant Professor) at l'Université Paris 6.
- 88/89** Visiting Professor at Cornell University, Mathematics Department.
- 87/88** Visiting Professor at Purdue University, Statistics Department.

Teaching experience

- *Undergraduate*
 - Algebra, Univ. Rouen, 1998/2000.
 - Calculus, Univ. Rouen, 1992/94 and 1998/2000.
 - Probability, Univ. Rouen, 1998/2000.
 - Statistics, Univ. Rouen, 1992/94, and Univ. Paris Dauphine, 2000/05.
- *Graduate*
 - Complex calculus, Univ. Paris 6 (ISUP), 1989/90.
 - Mathematical Statistics, Univ. Paris 6 (ISUP), 1991/92, ENSAE, 1995/96, Ecole Polytechnique, 1992/2005, and Univ. Paris Dauphine, 2000/04.
 - Probability Theory, Ecole Polytechnique, 1992/2005.
 - Bayesian Statistics, Univ. Paris 6 (ISUP), 1991/93, ENSAE, 1994/98 and Univ. Paris Dauphine, 2000/04.
 - R programming and exploratory Statistics, 2002/2007

- *Post-graduate*
 - Bayesian analysis, Univ. Paris 6, 1991/93–1996/98, Univ. Rouen, 1992/94, and Univ. Paris Dauphine, 2002/07.
 - Bayesian case studies, Univ. Paris Dauphine, 2000/04 and University of Canterbury, 2006.
 - Hidden Markov Models, CREST, 1997.
 - Simulation methods, Univ. Rouen, 1994/96, 1999/2000, Univ. Paris 6, 1995/2000 and Univ. Paris Dauphine, 2000/07.
 - Latent variable models, Univ. Paris Dauphine, 2000.
 - Population Monte Carlo, CREST, 2003.
 - An appraisal of Jeffreys' *Theory of Probability*, CREST, 2006.
 - Experimental study of stochastic volatility models, CREST, 2007.

- *Summer Schools*
 - *Bayesian Statistics*, Société Française de Statistique, CIRM, Luminy (FR), 5–9 October 1998.
 - *Bayesian model choice*, Società Italiana di Statistica, Cagliari (IT), 22–25 October 1999.
 - *Simulation methods*, Séminaire Paris–Berlin, Garchy (FR), 25–28 September 2000.
 - *MCMC Theory*
 - Universidad Simon Bolivar, Caracas (Venezuela), 23-26 October 2006
 - University of Klagenfurt - statGIS Summer School 2006, Klagenfurt (Austria), 11-13 September 2006
 - Universidad Carlos III, Madrid (SP), 24-26 April 2005
 - Machine Learning Summer School (MLSS) 04, Berder (FR), 12-14 September 2004
 - ISBA 2004, Santiago de Chile, 23-28 May 2004
 - StatNet course, University of Helsinki, 15-20 April 2004
 - Universita Ca'Foscari, Venezia (IT), 24-26 October 2003

3ième Cycle Roman de Statistique, Les Diablerets (CH), 22–26 February 2003

Ecole d’été Paris–Amsterdam, Luminy (FR), 2–5 September 2002

Doctoral experience

- *Theses directed*
 - Aude Grelaud (*Selection biases and model choice in phylogenetic trees*, started in 2006), co-directed with François Rodolphe (INRA).
 - Fazdollah Lak (*Bayesian and empirical Bayes analysis of ARCH models*, started in 2006).
 - Antonio Parisi (*Population Monte Carlo for mixture models*, started in 2006), co-directed with Brunero Liseo (Roma “La Sapienza”).
 - Gholamhussein Gholami (*Bayesian analysis of change point structures*, started in 2003).
 - Roberto Casarin, researcher at Università di Brescia (*Latent variable models with α -stable innovations*, started in 2002).
 - Arafat Tayeb, postdoctoral researcher at Université Laval (CND) (*Bayesian modelling of semi-Markov hidden models*, defended in November 2006 at Université Paris Dauphine).
 - Billy Amzal, researcher at NOVARTIS (CH) (*Particule systems for design of experiment*, defended in December 2004 at Université Paris Dauphine), co-directed with Eric Parent (ENGREF, Paris).
 - Nicolas Chopin, professor at ENSAE (Paris) (*Longitudinal models, large datasets, and particule systems*, defended in March 2003, Université Paris 6).
 - Randal Douc, Professor at Ecole Polytechnique, Paris (*Convergences of MLEs in hidden Markov models*, defended in January 2001 at Ecole Polytechnique, Paris), co-directed with Eric Moulines (ENST).

- Anas Altaleb, Professor at University of Damas, Syria (*Simulation via defensive mixtures and applications*, defended in June 1999 at Université de Rouen).
 - Judith Rousseau, Professeur at Université Paris Dauphine (*Frequentist performances of reference priors and asymptotic properties of Bayesian procedures*, defended in October 1997 at Université Paris 6).
 - Anne Philippe, Professor at Université de Nantes (*Simulation methods via Riemann sums*, defended in January 1997 at Université de Rouen).
 - Mustafa Bacha (*Censored longitudinal data and Gibbs sampling*, defended in March 1996 at Université de Rouen), co-directed with Gilles Celeux (INRIA).
 - Jérôme Dupuis, Maître de conférence at Université Paul Sabatier (Toulouse) (*Capture-recapture models for heterogeneous populations*, defended in January 1995 at Université Paris 6).
 - Nathalie Caron, INSEE civil servant (*Noninformative Bayesian testing*, defended in June 1994 at Université de Rouen).
- *Postdoctoral advisees*
 - Ioannis Vrontos (TMR, Athènes), Mars 2001–Sept. 2001.
 - Fabio Divino (TMR, Rome), Fév. 2001–Juin 2001.
 - Merrilee Hurn (TMR, Bath), Sept. 1998–Juillet 1999.
 - Marianne Gruet (INRA), Sept. 1994–Juillet 1995.
 - *Reviewer of the Ph.D. theses of* Christophe Abraham (U. Montpellier, 1998 and 2004), Pierre Aillot (U. Rennes 1, 2004), Halima Bensmail (U. Paris 6, 1995), Nicolas Bousquet (U. Paris Sud, 2006), Mathieu Brezovski (U. Strasbourg, 2005), Pierre Bunouf (U. Rouen, 2006), Pierre-Yves Bourguignon (U. Evry, 2005), David Causeur (U. Vannes, 2005), Pierre Druihlet (ENSAI, 2006), Xeni Dimakos (U. Oslo, 2000), Jean-Luc Dortet-Bernadet (U. Toulouse 3, 1999), Gersende Fort (ENST, Paris, 2001), Thierry Fhamy (ENGREF, Paris, 1997), Evans Gouno (U.

Marne-la-Vallée, 1995), Jean-Marie Grouin (U. Paris 5, 1995), Ouagnina Hili (U. Strasbourg, 1995), Florence Muri (U. Paris 5, 1997), Patrick Lepelletier (U. Rouen, 2004), Luc Perreault (UQAM, Montréal, 2000), Emmanuel Monfrini (U. Paris 6, 2001), Mohamed Rebaï (INA–PG, 1995), Christelle Robert (INA–PG, 1996), Guillaume Saint-Pierre (U. Toulouse 3, 2003), and Gilles Zalamansky (ENS–Ulm, 1996).

Administrative duties

- Head of the Statistics Laboratory at CREST, INSEE, from 1992 to 2000 and since 2002 (budget planning, budget management, recruitments, Ph.D. student support, seminars, technical report editing)
- Chair of the Hiring Committee (Commission de Spécialistes), Université Paris Dauphine, since 2002.
- Coordinator of International Relations for the Math Department since 2005.
- Member of the Research Committee, Royal Statistical Society, 2001–2005.
- Coordinator of a CNRS ACI ‘Interface des Mathématiques’ grant on Particle Filtering, Decision Theory and Environmetrics, 2004–2006.
- Co-responsible (with O. Cappé, ENST) of a CNRS grant “Modélisation et simulation numérique” in 1997–1998.
- Coordinator for France of an EEC TMR (Travel and Mobility of Researchers) network on spatial and computational statistics (*Computational and Spatial Statistics Network*) in 1997–2001.

Editorial duties

- Co-editor of the *Journal of the Royal Society* Series B, starting Jan. 1, 2006.
- Associate Editor for

- *Annals of the Institute of Statistical Mathematics* (2003–2005),
 - *Annals of Statistics* (1998–),
 - *Bayesian Analysis Journal* (2003–2005),
 - *Journal of the American Statistical Society* (1996–1999, 2005–),
 - *Mathématiques et Sciences Humaines* (2000–2002),
 - *Sankhyā, The Indian Journal of Statistics* (1999–2002),
 - *Statistical Science* (2000–2004),
 - *TEST: the Journal of the Spanish Statistical Society* (1994–1997, 2000–2003).
- Reviewer for *Mathematical Reviews* (1995–2001).
 - Referee for the journals *Australian and New Zealand Journal of Statistics*, *Annales d’Economie et Statistique*, *Annals of Applied Probability*, *Annals of the Institute of Statistical Mathematics*, *Annals of Statistics*, *Biometrics*, *Biometrika*, *Econometrica*, *Journal of Computational Statistics*, *Journal of Computational and Graphical Statistics*, *Journal of Econometrics*, *Journal of Multivariate Analysis*, *Journal of the American Statistical Association*, *Journal of the Royal Statistical Society*, *Journal of Statistical Planning and Inference*, *Notes aux Comptes-Rendus*, *Revue Canadienne de Statistique*, *Revue de Statistique Appliquée*, *Signal Processing*, *Statistica Neerlandica*, *Statistica Sinica*, *Scandinavian Journal of Statistics*, *Statistical Science*, *Statistics*, *Statistics and Computing*, *Statistics and Decision*, *Statistics and Probability Letters*, *Stochastics and Stochastic Processes*, *TEST*, *Theory and Decision*.
 - Reviewer for *Foundation for Research Development* (South Africa), *National Science Foundation* (panel member) and *National Sciences and Engineering Research Council of Canada* about individual and collective research grant allocation.

Grants and rewards

- Erskine Professor Fellowship from the University of Canterbury, Christchurch, New Zealand, for a visit from July 6 to August 16.

- IMS 2005 Medallion Lecturer, delivered at WNAR-IMS, Fairbanks, June 2005.
- Winner of the second ‘DeGroot Prize’ at the ISBA 2004 World Meeting in Vina del Mar, Chile, for the book “The Bayesian Choice”.
- Nomination as Fellow of the Institute of Mathematical Statistics (IMS) in August 1996 “*for fundamental research in the theory of Statistics, particularly in decision theory, Bayesian methods and computational techniques, and for fostering and encouraging the growth of Statistics throughout France*”.
- Awarded the Young French Statistician Award in 1995 by the Société de Statistique de Paris.
- CNRS–Royal Society grant for cooperation with the University of Bristol in 2002–2003 and 2005–2006.
- Grant “Agence Nationale de la Recherche” on Adaptive Monte Carlo methods jointly with Telecom Paris and Ecole des Ponts in 2005–2008
- Grant “Agence Nationale de la Recherche” on Simulation methods for population genetics jointly with INRA Montpellier in 2005–2008
- Grant “Agence Nationale de la Recherche” on Bayesian inference on cosmological problems jointly with Institut d’Astrophysique de Paris and Laboratoire d’Astrophysique de Marseille in 2005–2008
- Grant “Action Concertée Incitative, Nouvelles Interfaces des Mathématiques” on “Algorithmes particuliers, optimisation stochastique et applications à l’environnement” in 2005–2008.
- Grant for a “Research Kitchen” *Highly Structured Stochastic Systems* on “*Longitudinal models, Large Datasets, and Particle Filters*” held at Villard de Lans, 19–26 January 2000.
- Travel grant from the European Science Foundation—*Highly Structured Stochastic Systems* for collaboration with Mike Titterton (Glasgow University) in 1995.

- Collaboration grant from CNRS-NSF with George Casella (Cornell University) in 1993-1995.
- Research grant from Mathematical Science Institute (Cornell University) in 1988-1989.
- Summer grants from Carleton University (Ottawa, Canada) in 1988-1989.
- Postdoctoral grant from Institut National de la Statistique et des Etudes Economiques (Paris) in 1987–1988.

Societies

- Member of the Council of Groupe MAS (Modélisation Aléatoire et Statistique) of the SMAI (Société de Mathématiques Appliquées et Industrielles) from 1993 to 1996.
- Member (Fellow) of the Institute of Mathematical Statistics since 1987, member of the Nominating Committee in 1997, of the Committee on Fellows in 2004–2006, and of the IMS Council in 2003–2006.
- Member (Fellow) of the Royal Statistical Society since 1997 and member of the Research Committee 2001-2005 and 2006-2009 (*ex-officio*).
- Member of the American Statistical Association since 1997.
- Member of the International Society for Bayesian Analysis (ISBA) since 1998, member of the Nominating Committee in 1998 and of the Council in 2002–2005, and president in 2008.

Organisation of conferences and workshop

- Adap'Skii, a satellite meeting to MCMC'Ski, 6-8 January 2008, Bormio (Italy) (main organiser).
- Journées des Jeunes Statisticiens 2005, Aussois, 30 Aug.–02 Sept 2007 (member of the scientific committee).

- Workshop “Bioinformatics, Genetics and Stochastic Computation: Bridging the Gap”, Banff International Research Station, July 1–5 2007 (co-organiser).
- O’Bayes 07, Conference on Objective Bayesian techniques, Roma, 8–11 June 2007 (member of the scientific committee).
- 37^{èmes} Journées de Statistique, 6–10 June 2005, Pau (program chair).
- Adap’Ski, a satellite meeting to MCMC’Ski, 9-11 January 2005, Bormio (Italy) (main organiser).
- Meeting on Inverse Problems, Royal Statistical Society, London (UK), 10 December 2003 (main organiser).
- O’Bayes 03, Conference on Objective Priors and non-parametric Bayes, Aussois, 15–20 June 2003 (main organiser).
- Workshop on Objective Priors, Granada (Spain), 9–12 December 2002 (member of the scientific committee).
- Journée Richard Tweedie, IHP, Paris, 19 January 2002.
- Ecole d’Eté “Advanced Computational Methods for Statistical Inference”, CIRM, Luminy, 17–22 September 2001 (co-organiser with E. Moulines).
- TMR “kitchen workshop” on Continuous Time Hidden Markov Models, Verneuil-sur-Avre, 27-30 April 2001 (organiser).
- Workshop on Statistical Mixtures and Latent–structure Modelling, ICMS, Edinburgh, 28–30 March 2001 (co-organiser with D.M. Titterton).
- Follow-up HSSS “kitchen workshop” on Large Longitudinal Models, CREST, INSEE, Paris, 2–3 November 2000 (organiser).
- Conference of the TMR Network *Computational and Spatial Statistics*, Ambleside (UK), 12–18 September 2000 (member of the scientific committee).

- Conférence COMPSTAT'00, Utrecht (The Netherlands), 21–28 August 2000 (member of the scientific committee).
- Conférence Monte Carlo and Probabilistic Methods for Partial Differential Equations, Monaco, 3–5 July 2000 (session organiser).
- Quatrièmes Rencontres Mathématiques de Rouen, Rouen, 20–21 May 2000 (co-organiser).
- HSSS “kitchen workshop” on Large Longitudinal Models, Villard de Lans, 19–26 January 2000 (organiser).
- Workshop on Objective Priors, Valencia (Spain), 11–13 June 1999 (member of the scientific committee).
- TMR workshop *MCMC'ory*, CREST, Paris, 18–19 December 1998 (main organiser).
- 31èmes Journées de l'ASU, ENSAI, Bruz, May 1998 (member of the scientific committee and (session organiser).
- First workshop of the TMR Network ‘Computational and Spatial Statistics’, Aussois, 18–23 January 1998 (main organiser).
- Journées SMAI–MAS, Toulouse, September 1996 (session organiser).
- International Biometry Conference '96, Amsterdam, July 1996 (session organiser).
- Rencontre Internationale sur les Mélanges, Aussois, 17–21 September 1995 (main organiser).
- 28èmes Journées de l'ASU, Jouy en Josas, May 1995 (session organiser).
- 27èmes Journées de l'ASU, Neuchâtel, May 1994 (session organiser).
- 26èmes Journées de l'ASU, Vannes, May 1993 (session organiser).

Invited conference talks

- Joint Statistical Meeting, Salt Lake City, 28 July–2 August 2007

- Third Cape Cod Monte Carlo conference, Harvard (MA), 12–14 May 2007
- 8th Iranian Statistical Conference 06, Shiraz, 22–24 August 2006
- ASC/NZSA Annual Meeting, Auckland (New Zealand), 3–6 July 2006
- Scotland and Northumberland Statistics Day, Edinburgh (Scotland), May 26
- SYSCAD 06, Sydney (Australia), 29–31 March 2006
- “Frontiers of theoretical Statistics”, University of Florida, Gainesville (USA), 10–13 January 2006
- Annual meeting of the Switzerland Statistical Association, Zurich, 9–11 Nov. 2005.
- Annual meeting of the Austrian Statistical Association, Klagenfurt, 18 Oct. 2005.
- Workshop on Model Choice, Oberwolfach (Germany), 16–21 Oct. 2005.
- Journées des Jeunes Statisticiens 2005, Aussois, 30 Aug.–02 Sept (senior speaker).
- WNAR 2005, 21–24 June 2005, Fairbanks, Alaska (Medallion Lecture).
- 51 Biometrischen Kolloquium, Martin-Luther-Universitt Halle-Wittenberg (Germany), 21–23 March 2005.
- Quatrièmes Journées du groupe MAS de la SMAI, Nancy (FR), 6–8 Sept. 2004.
- Second Cape Cod conference, Harvard (MA), 27–28 August 2004.
- Bayesian Nonparametric Workshop, Roma (IT), 13–15 June 2004.
- Annual meeting of the Italian Statistical Society, Bari (IT), 9–11 June 2004.

- Markov Chain Monte Carlo: innovations and applications, IMS, Singapore, 16-24 March 2004.
- Principal discussant at the meeting on Inverse Problems, Royal Statistical Society, London (UK), 10 December 2003.
- Monte Carlo Methods, AISM, Melbourne (Australia), 6-10 November 2003.
- Practical Bayes 5, Milton Keynes (UK), 27-30 July 2003.
- Young European Statisticians Meeting, Ovronnaz (CH), 21-24 September 2003.
- Conference on Objective Priors and non-parametric Bayes, Aussois, 15-20 June 2003.
- Principal discussant on Kong, McCullagh, Nicolae, Tan, and Meng, meeting of the Royal Statistical Society, London (UK), 12 December 2002
- Principal discussant on Brooks, Giudici and Roberts paper, Ordinary meeting of the Royal Statistical Society, Banff (Canada), 30 July 2002
- IMS Annual Meeting, Banff (Canada), 29-31 July 2002
- Journées de l'Association Belge de Statistique, Ostende (Belgique), 12-13 October 2001
- Recent Advances in Bayesian Econometrics, GREQAM, Marseille, 14-15 June 2001
- IS2 tutorial on mixtures of distributions, INRIA, Grenoble, 9 March 2001
- HSSS Workshop on Structured Longitudinal Data Models, Louvain-la-Neuve (Belgium), 22-23 January 2001
- "Monte Carlo in the new Millenium", University of Florida, Gainesville (USA), 12-14 January 2001

- Journées méthodologiques de l'INSEE, Paris, 4–5 December 2000
- HSSS Closing Workshop, CIRM, Luminy, 15–19 November 2000
- Joint ASA–IMS Meeting, Baltimore, Maryland (USA), 8–12 August 1999
- Workshop on Objective Priors, Valencia (Spain), 11–13 June 1999
- Compstat'98, Bristol (UK), 24–28 August 1998
- Workshop on Non-Linear Time Series, Isaac Newton Institute, Cambridge (UK), 15–25 July 1998
- Sixth Valencia International Meeting on Bayesian Statistics, Alcossebre (Spain), 26 May–1 June 1998
- Workshop on MCMC Methods for Spatial Statistics, Aussois, 18–2 January 1998
- HSSS workshop on Variable Dimension Models, Brockenhurst (UK), 21–24 September 1997
- Workshop on Model Choice and Variable Selection, Cagliari (Italy), 15–17 June 1997
- Journée de l'Association Suisse de Statistique, Berne (Switzerland), 24 May 1997
- Principal discussant on Richardson and Green paper, Ordinary meeting of the Royal Statistical Society, London, 15 January 1997
- Journées SMAI – Modélisation aléatoire et Statistique, Toulouse, 23–25 September 1996
- HSSS workshop on *Modelling highly structured stochastic systems: model building and model interpretation*, CIRM, Luminy, 4–9 June 1995
- 28èmes Journées de l'ASU, Jouy en Josas, May 1995
- 27èmes Journées de l'ASU, Neuchâtel (Suisse), 24–27 May 1994

- Second Bayesian Conference on Case Studies, Pittsburgh, Ohio (USA), 10–12 October 1993
- IMS Western Regional Meeting, Laramie, Wyoming (USA), 27–30 June 1993
- Fifth Valencia International Meeting on Bayesian Statistics, Alicante (Espagne), 6–14 June 1993
- Fifth Purdue Symposium on Statistical Decision Theory and Related Topics, West Lafayette, Indiana (USA), 14–20 June 1992
- Workshop on Decision Theory, Obberwolfach (Allemagne), 27 October–2 November, 1991
- Workshop on Conditional Inference, Ithaca, New York (USA), 8–16 June 1991
- Fourth Valencia International Meeting on Bayesian Statistics, Peniscola (Espagne), 13–21 April 1991
- IMS Eastern Regional Meeting, Lexington, Kentucky (USA), 20–22 March 1989

Visits

- Cambridge University, England: 15–25 July 1998, 16–19 December 1999, 11–14 April 2000.
- Carleton University, Ottawa, Ontario: June–August 1988, June–July 1989, August 1991.
- Colorado State University, Fort Collins, Colorado: July–August 1993.
- Cornell University, Ithaca, New York: July 1990, February 1991, 8–16 June 1991, 10–27 February 1992, 21–29 June 1992, 20 September – 10 October 1993, 28 February–10 March 1995, July 1995, July 1997, 11–17 August 1999.

- Florida State University, Gainesville, Florida: 2–7 August 1999, 10–14 January 2001, 21–28 Feb. 2007.
- Purdue University, Lafayette, Indiana: 20–30 May 1989, 1–15 August 1990, July 1991.
- University of Bristol, England, 10–17 April 2001, 22–26 April 2002, 12–19 April 2003, 6–10 December 2003, 2–11 August 2005..
- University of Canterbury, Christchurch, New Zeland, July 6–August 16 2006.
- University of Glasgow, Scotland: 23 October–3 November 1995, 7–18 April 1997, 9–18 April 1998, 26 February–5 March 1999, 8–18 February 2000, 18–27 February 2002, 10–20 February 2003, 15–23 February 2004, 22–26 March 2005.
- University of Oslo, Norway: 7–11 December 2000.
- Wharton Business School, University of Pennsylvania: 4–8 August 2007.

Recent seminars

- Wharton Business School, Philadelphie, August 2007.
- Imperial College London, April 2007.
- ENSAI, Bruz, January 2007.
- University of Florida, Gainesville, Feb. 2007.
- Victoria University of Wellington, August 2006.
- University of Otago, Dunedin, July 2006.
- University of Canterbury, Christchurch, July 2006.
- Warwick University, February 2006.

- Imperial College London, October 2005.
- Université de Paris 11, October 2005
- Lancaster University, March 2005.
- Università di Roma 3, October 2004.
- Università di Roma La Sapienza, October 2004.
- University of Helsinki, April 2004.
- University of Glasgow, February 2004
- ETH, Zurich, January 2004.

Publication List

BOOKS

- [L-1]. *The Bayesian Core* (with Jean-Michel Marin) (2007). Springer-Verlag, New York.
- [L-2]. *Le Choix Bayésien : Principes et Pratique* (2006). Springer-Verlag, Paris.
- [L-3]. *Statistical Monte-Carlo Methods* (with G. Casella) (2004, second and revised edition; second printing, June 2005). Springer-Verlag, New York.
- [L-4]. *The Bayesian Choice: From decision-theoretic foundations to computational implementation* (2001, second and revised edition; 2007, paperback edition). Springer-Verlag, New York [DeGroot Prize 2004].
- [L-5]. *Statistical Monte-Carlo Methods* (with G. Casella) (1999; second printing, Nov. 2000; third printing, Apr. 2002). Springer-Verlag, New York. [1 707 311]

- [L-6]. *Discretization and MCMC Convergence Assessment* (Editor) (1998). Lecture Notes 135, Springer-Verlag, New York. [99m:65012]
- [L-7]. *Méthodes de Monte Carlo par chaînes de Markov* (1996). Economica, Paris. [98b:60121]
- [L-8]. *The Bayesian Choice: a Decision-Theoretic Motivation* (1994). Springer-Verlag, New York (4 printings). [97d:62059]
- [L-9]. *L'Analyse Statistique Bayésienne* (1992). Economica, Paris. [95f:62049]

INVITED EDITOR

- [Æ-1]. Special Issue on Bayesian Statistics Today, *Statistical Science* (2004).

PAPERS

- [P-1]. Confidence bands for simulation output (with W. Kendall and J.M. Marin) (2004) *Statist. Comput.* (to appear).
- [P-2]. Minimum variance importance sampling via population Monte Carlo (with R. Douc, A. Guillin and J.M. Marin) (2006) *ESAIM Probability and Statistics* (to appear).
- [P-3]. Convergence of adaptive sampling schemes (with R. Douc, A. Guillin and J.M. Marin) (2005) *Ann. Statistics* (to appear).
- [P-4]. Bayesian optimal design via interacting MCMC (with B. Amzal, F. Bois and E. Parent) (2006) *J. American Statist. Assoc.* **101**(474), 773–785.
- [P-5]. Deviance Criteria in Missing Data Models (with G. Celeux, F. Forbes and D.M. Titterton) (2006) *Bayesian Ann.* (with discussion) **1**(4), 651–674.
- [P-6]. Integral equation solutions as prior distributions for model selection (with J.A. Cano and D. Salmerón) (2006) *TEST*

- [P-7]. Using a Markov chain to construct a tractable approximation of an untractable probability distribution (with Hobert, J.P. and Jones, G.L.) (2006) *Scandin. Statist.* **33**(1), 37–61.
- [P-8]. Sélection bayésienne de variables en régression linéaire (with G. Celeux and J.M. Marin) (2006) *J. Soc. Française Statist.*, **147**(1), 1–26.
- [P-9]. Estimation bayésienne approximative par échantillonnage préférentiel (with A. Guillin and J.M. Marin) (2005) *Revue Statist. Appliquée* **LIII**(1), 79-95.
- [P-10]. Iterated importance sampling in missing data problems (with G. Celeux and J.M. Marin) *Computational Statist. Data Anal.* **50**(12), 3386-3404 (2006).
- [P-11]. Optimal Sample Size for Multiple Testing: the Case of Gene Expression Microarrays (with P. Mueller, G. Parmigiani and J. Rousseau) *J. American Statist. Assoc.* **99**, 990-1001 (2004).
- [P-12]. Population Monte Carlo (with O. Cappé, A. Guillin and J.M. Marin). *J. Comput. Graphical Statist.* **13**(4), 907-929 (2004).
- [P-13]. Computational Advances for and from Bayesian Analysis (with C. Andrieu and A. Doucet) *Statistical Science* **19**(1), 118–127 (2004).
- [P-14]. Moralizing perfect sampling (with J.P. Hobert) *Annals Applied Probability* **14**(3), 1295–1305 (2004).
- [P-15]. Reversible jump MCMC converging to birth-and-death MCMC and more general continuous time samplers (with O. Cappé and T. Rydén). *J. Royal Statist. Soc.* **65**(3), 679–700 (2003).
- [P-16]. Perfect simulation of positive Gaussian distributions (with A. Philippe) *Statistics and Computing* **13**(2), 179–186 (2003).
- [P-17]. Estimating mixtures of regressions (with M. Hurn and A. Justel) *J. Computational and Graphical Statistics J. Comput. Graph. Stat.* **12**(1), 1–25 (2003).
- [P-18]. Model choice in qualitative regression models (with J. Dupuis) *J. Statistical Planning and Inference* **111**, 77–94 (2003).

- [P-19]. On the convergence of Monte Carlo maximum likelihood simulations for latent variable models (with R. Douc, E. Moulines and O. Cappé) *Scandinavian J. Statistics* **29**(4), 615–636 (2002).
- [P-20]. Perfect slice sampling for mixtures of distributions (with G. Casella, K. Mengersen and D.M. Titterington) *J. Royal Statistical Society* **64**(4), 777–790 (2002).
- [P-21]. Marginal Maximum a Posteriori Estimation using Markov Chain Monte Carlo (with A. Doucet and S. Godsill) *Statistics and Computing* **12**, 77–84 (2002).
- [P-22]. Explaining the perfect sampler (with G. Casella and M. Lavine) *The American Statistician* **55**(4), 299–305 (2001).
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- [P-24]. Riemann sums for MCMC estimation and convergence monitoring (with A. Philippe) *Statistics and Computing* **11**, 103–115 (2001).
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