

PIERRE MENDY

Professor at the University Cheikh Anta Diop of Dakar, Senegal.

PERSONAL DATA

- **Place and Date of Birth** : Senegal, 4 April 1966
- **Phone** : (00221) · 77 609 · 04 · 14
- **Email** : pierre.mendy@ucad.edu.sn
- **Attached Institution** : University Cheikh Anta Diop Of Dakar, Senegal

ECONOMETRICS

Panel Data, Financial Econometrics, Spatial Econometrics, Signal processing.

EDUCATION

- **# Master degree in Financial and Banking Econometrics** 2003-2004.
 - **Institution(s)**: Université Aix-Marseille II, France.
 - **Advisor(s)**: Vélayoudoum Marimoutou , GREQAM
- **# Ph.D in Economics** Defended in November 2002.
 - **Title of the thesis**: Estimation of the long run effect of R&D financing on firm's productivity: An heterogeneity panel data approach .
 - **Institution(s)**: Université Toulon , France.
 - **Advisor(s)**: Jean Bernard (Université Toulon Var)
- **# Master degree in Econometrics** 1997 - 1998.
 - **Institution(s)**: Université Aix-Marseille II, France.
 - **Advisor(s)**: Jean Bernard Université Toulon Var

ACADEMIC POSITIONS

- **University Cheikh Anta Diop of Dakar (UCAD)** January 2002- Present
Associate Professor *Ziguinchor, Senegal*
- Member of the Laboratory "Laboratoire de Mathématiques de la Décision et d'Analyse numérique (LMDAN) "
- **Sciences Economics and Management Faculty, UCAD** January 2004 - present
Teacher *Dakar, Senegal*
- Courses and research
- **National School of Statistics and Applied Economics (NSSAE Senegal)** October 2006-present
Teacher *Dakar, Senegal*
- Econometrics and Statistics courses Master Degree
- **Alioune Diop Bambey University (UADB)** October 2010-present
Teacher *Dakar, Senegal*

- Econometrics and Statistics courses Master Degree

University Assane Seck of Ziguinchor
Teacher

2010 - present
Ziguinchor, Senegal

- Econometrics and Statistics courses Master Degree

University of Omar Bongo (CERDIMO),
Research and Teaching Assistant

October 2011- present
Libreville, GABON

- Research Econometrics Seminars

Ecole Supérieure de Commerce et de Management (SUPDECOM),
present

December 2016-

Research and Teaching Assistant

Libreville, GABON

- Research Econometrics Seminars

RESEARCH ACTIVITIES

2 Ph.D Students (co)advised at UCAD
Co-advisor

December 2012 - Present
Dakar, Senegal

- I advise the thesis of **Mr Mame Adiouma Dieng** *FThe role of public expenditure in the fight against the NEET phenomenon in SENEGAL*, in Evaluation.
- I advise the thesis of **Mr Codé Lo** *F Multidimensional Poverty and Child Education in SENEGAL: A Fuzzy set approach*, in Evaluation.
- with **Professor Babacar Sene** co-advised the thesis of **Abdoulaziz ALHASSANE GARBA** Modeling test and simulation of volume effect, volatility and international transmission on the stock markets of the ECOWAS region (BRVM, Ghana Stock Exchange, Nigeria Stock Exchange? progress
- with **Professor Mouhamadou L. FALL UGB SaintLouis** we co-advised the thesis of **Mrs Oumou Kalsoum Diallo** ,Study of the efficiency of emerging frontier markets: the case of the regional stock exchange (BRVM), in progress
- I advise the thesis of **Mrs Amy Cissé** *F Floods and multidimensional poverty in Dakar: an approach to the theory of extreme values*, in progress.
- With **Seydi Babacar Dieng (LAREM, FASEG, Dakar)** we co-advised the thesis of **Mr. Grakolet Arnold Zamereith Gourene** on Financial African markets world integration: A wavelet analysis, October 2012 April 2016 .
- With **Seydi Babacar Dieng (LAREM, FASEG, Dakar)** we co-advised the thesis of **Mr.Barikala Ould Cheikh El WELY** on "impact of remittances on poverty in Senegal" , October 2012 April 2016 applied on .
- With **Joseph François Cabral (FASEG, Dakar)** we co-advised the thesis of **Miss Gnilane Diouf** on "Price general equilibrium applied on sheeps market" and have started at 2014.

2 Master Degree Students (co)advised at UCAD
Co-advisor

January 2014 - Present
Dakar, Senegal

- I advised the Master Degree of **Mr. Daour Seck** Forward contracts Analysis of oil price . Master Degree in March 2016 present **NSSAE** Dakar
- I advised the Master Degree of **Mr. Cheikh Niang** on Stability of Switched Planar Systems. **Kindy** is currently working to defend his Master Degree.
- I advised the Master Degree of **Mr. Abdoul Aziz BA** Long run relationship between and economic growth: Evidence from ECOWAS. **Kindy** Master Degree in January 2016.
- I advised the Master Degree of **Miss. Arame SALL** Forecast of the volatility of SONATEL action **Kindy** Master Degree in January 2016.

- I advised the Master Degree of **Miss Dior NDIAYE** Long run risk calculus with high frequency data: an application to the sonatel action. **Kindy** Master Degree in Jun 2015.
- I advised the Master Degree of **Miss Oumou DIALLO** Market efficiency study: evidence from BRVM **Kindy** Master Degree in Jun 2015.
- I advised the Master Degree of **Mr. Alhassane Garba ABDOULAZIZ** empirical test on the dynamic relation between output volatility and volume of transaction: cases of six action of the BRVM **Kindy** Master Degree in 2015.
- With **Pr. Diaraf SECK** and **Pr. Babacar SENE** we co-advised the Master Degree of **Mr. Ismaila SOUARE** Valorization of the options by the the Cox-Ross Rubustein and GARMAN-KOHANGEN models under the stochastic assumption of volatility: a USD/ XOF rate application changes **Kindy** Master Degree in November 2014.

Participation to Relevant International Workshops and Conferences June 1998 - Present
Participant *International*

- Participation to the International Conference Innovation Economic strategy and Policy, Paris 1999.
- Participation to the XXXIVes Journées Internationales de statistiques , Bruxelles et Louvain-la-Neuve , Mai 2002

RELEVANT PUBLICATIONS

1 Codé Lo et Pierre Mendy, 2020, (2020) Analyse de la pauvreté multidimensionnelle au Sénégal : une approche par les ensembles flous, Revue Internationale des études de du développement, n243 / 2020-3

2 Coly , S. M. et P. Mendy (2020), Exploring the Nexus between Migrant Remittances and Economic Growth: A Study of Senegal, World Journal of Applied Economics, Global Journal of HUMAN-SOCIAL SCIENCE:EEconomics Volume 20 Issue 4 Version 1.0 , p. 29-40

3 Oumou Kalsoum , Pierre Mendy, (2019), Wavelet and Multifractal Detrended Fluctuation Analysis of Market Efficiency: Evidence from the WAEMU Market Index, World Journal of Applied Economics 5(1): 1-23

4 Grakolet Arnold Zamereith GOURENE, Pierre MENDY, Lanciné DIOMANDE, June 2019, Beginning an African Stock Markets Integration? A Wavelet Analysis, Vol. 34, No. 2, 370-394

5 Grakolet Arnold Z. Gourène, Pierre Mendy,2019, Financial Inclusion and Economic Growth in WAEMU: A Multiscale Heterogeneity Panel, Theoretical Economics Letters, 9, 477-488

6 Grakolet Arnold Z. Gourène, Pierre Mendy, Gilbert Marie N'gbo Ake,2019, Multiple time-scales analysis of global stock markets spillovers effects in African stock markets, International Economics , InternationalEconomics 157, pp. 82?98

7 G. A Gourène,and P.Mendy,2018, Oil Prices and African Stock Markets Co-movement: A Time and Frequency Analysis,Journal of African Trade 5 , pp. 55?67

8 Amy Cisse and Pierre Mendy,(2018) Spatial Relationship between Floods and overtly: The Case of Region of Dakar, Theoretical Economics Letters, 2018, 8,3, pp. 256-281

9.H.Dhaker, P. Ngom, E-H. Deme, P. Mendy, (2016), :Kernel-Type Estimators of Divergence Measure and its Strong Uniform Consistency, American Journal of Theoretical and Applied Statistics, 5 (1),p. 13-22

10. L.Ndiaye, B. M. Ndiaye, P.Mendy, D. Seck Numerical Approach of Network Problems in Optimal Mass Transportation, Applied Mathematics, 2012, 3, 457-466

11. **E.Kouassi, P.Mendy, D.Seck , and K. O. Kymn (2011)** Dynamic Poverty measure, Theoretical Economics Letters, 1,p 63-69

12. **E.Kouassi, P.Mendy, D.Seck , and K. O. Kymn(2011)** Poverty Indices Revisites, Theoretical Economics Letters, 1,p 129-133

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TECHNICAL STRENGTHS

Databases STATA SAS

Tools MATLAB, R, Eviews, GAUSS, TSP

LANGUAGE SKILLS

- . **French:** Proficient user.
- . **English:** Effective operational proficiency
- . **Wolof, Diolas, Manjaque:** Mother tongue