



Report for the doctoral defense of Peter Martey ADDO for the degree of Doctor of
Philosophy

On May 2014, the 30th, Mr. Peter Martey ADDO has defended his Ph.D. at the Université Paris1 Panthéon-Sorbonne, 106-112 Boulevard de l'Hôpital, 75013 Paris, France. The Examining Board is made of five members: i) Monica Billio, supervisor, University of Ca'Foscari, Venice, Italy; ii) Massimiliano Caporin, referee, University of Padova, Italy; iii) Dominique Guégan, supervisor, Université Paris 1 Panthéon-Sorbonne; iv) Philippe de Peretti chair, Université Paris 1 Panthéon-Sorbonne; and v) Michael Rockinger, referee, HEC, University of Lausanne. His Ph.D. has been granted by the European Commission's Education, Audiovisual and Culture Executive Agency (EACEA), given to the European Doctorate in Economics Erasmus Mundus (EDE-EM). Note that Peter Martey ADDO will receive a PhD from both the Paris1 Panthéon-Sorbonne University and the University of Ca'Foscari.

His thesis entitled "Modern Approaches for Nonlinear Data Analysis of Economic and Financial Time Series" mainly fall within the fields of: i) Applied Mathematics, ii) Theoretical and Applied Econometrics, iii) Theoretical and Applied Statistics, iv) Economics.

Peter Martey ADDO starts by an overall presentation of his work. He introduces his main fields of research, concerning the detection of non-linearities in time series, the econometric modeling of non-linearities in both univariate and multivariate frameworks, and the detection of turning points. His presentation is organized around six papers he has produced, five being already published, as for instance in *Computational Statistics & Data Analysis*. The presentation is clear, and reflects the high quality of the research done by Peter Martey ADDO. Results of his tests are convincing and the amount of work done quite impressive.

After the presentation, each member comments the work and asks for questions. All emphasize the high standard of the thesis, as well as the human qualities of Peter Martey ADDO. Most questions are related to applications. Peter Martey ADDO clearly answers to all questions, and show that the tests developed can be widely applied. This clearly shows the added-value of his work.

Having examined the Doctoral Thesis of the candidate, the Examining Board finds that the dissertation meets the requirements.

Following the defense of the Doctoral Thesis, the Board provides the following overall evaluation: Excellent

Given the presentation, the high standard of the research, the ability of the candidate to answer to most raised issues by the members of the jury, the Examining Board unanimously decides to give the degree of Doctor of Philosophy to Peter Martey ADDO.

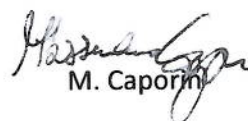
Mr. Peter Martey ADDO is awarded the "European Doctorate in Economics-Erasmus Mundus (EDE-EM)" which is recognized as equivalent to both the Diplôme de Docteur en Mathématiques Appliquées and Dottore di ricerca in Economia in the framework of the EDE-EM Program.




D. Guégan


M. Billio


M. Rockinger


M. Caporin


Ph. de Peretti