Marie Bessec
Nationality: French
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EMPLOYMENT

2003-	Assistant Professor, *University Paris-Dauphine*, France.
2010-2012	Economist, Business conditions and macroeconomic directorate, *Banque de France.*
2007-2010	Deputy head of short-term economic analysis - *DG Trésor - Ministry of Economy, Finance, and Employment* - Paris France.
2001-2003	ATER, *University Paris I – Panthéon-Sorbonne*
1999-2001	Allocataire, *University Paris I – Panthéon-Sorbonne.*

EDUCATION

2002	PhD in Economics, Université Paris I – Panthéon-Sorbonne, with highest honours. Dissertation: *The asymmetric exchange rate dynamics: an exploration of the nonlinear exchange rate adjustments towards the PPP.* Advisor: Professor P.Y. Hénin.
1998	MA '*Macroéconomie, Modélisation et Conjoncture*', Université Paris I – Panthéon-Sorbonne, with honours.

PUBLICATIONS

Publications in refereed journals

- Forecasting GDP over the business cycle in a multi-frequency and data-rich environment, with O. Bouabdallah, accepted for publication in *Oxford Bulletin of Economics and Statistics*.
- Short-term forecasting of French GDP growth using dynamic factor models, with C. Doz, *OECD Journal: Journal of Business Cycle Measurement and Analysis*, 2013, vol. 2, pages 1-40.
- Short-term forecasts of French GDP: A dynamic factor model with targeted predictors. *Journal of Forecasting,* 2013, 32(6), 500-511.
- Inventory Investment Dynamics and Recoveries: A Comparison of Manufacturing and Retail Trade Sectors, with F. Bec, *Economics Bulletin*, 2013, vol. 33(3), pages 2209-2222.
- Le rôle des stocks en sortie de crise : Une étude empirique sur données d'enquête, with F. Bec and M. Ben Salem, *Revue d'économie politique*, 2012, 122(6), 811-822.
- Etalonnages du taux de croissance du PIB français sur la base d'enquête de conjoncture, *Economie et Prévision*, 2010, 193, 77-99.
- The non-linear link between electricity consumption and temperature in Europe: a threshold panel approach, with J. Fouquau, 2008, *Energy Economics,* 30(5).
- Les économistes sont-ils chartistes ou fondamentalistes ? Une enquête auprès de 80 chercheurs français, 2005, *Economie et Prévision,* 2005, 169-170-171, 239-49.
- What causes the forecasting failure of MS models? A Monte Carlo Study, with O. Bouabdallah, 2005, *Studies in Nonlinear Dynamics and Econometrics,* 9(2).
- Démographie et fluctuations économiques, with H. d'Albis and E. Augeraud-Véron, 2004, *Revue Economique,* 55(3), 429-38.
- The asymmetric exchange rate dynamics under the EMS: a time-varying threshold test, *European Review of Economics and Finance,* Vol. 2(2), June 2003.
- Comportements chartistes et fondamentalistes : coexistence ou domination alternative sur le marché des changes ?, with F.M. Robineau, *Revue Economique*, 2003, 54(6), 1213-38.
- Mean-reversion versus adjustment to PPP: the two regimes of exchange rate dynamics under the EMS, 1979-1998, *Economic Modelling,* 2003, 20(1), 141-64.

Chapter in book

The Causality Link between Energy Prices, Technology and Energy Intensity, with S. Méritet, in *The Econometrics of Energy Systems, Palgrave Macmillan*, 2007.

CONFERENCE PRESENTATIONS

IAEE 37th International Conference in New York (June 2014), International Symposium on Energy and Finance Issues in Paris (March 2014), European Meeting of the Econometric Society - ESEM in Gothenburg (August 2013), EACBN Conference 'Disaggregating the business cycle' - Central Bank of Luxembourg (Oct. 2012), 31st CIRET conference – Vienna (Sept. 2012), 20th Symposium of Society for Nonlinear Dynamics and Econometrics – Istanbul (April 2012), European Meeting of the Econometric Society - ESEM in Oslo (Sept. 2011), Congrès annuel de l'AFSE in Nanterre (Sept. 2011), WGF Expert Meeting on Activity Forecasting, European Central Bank, Francfort (June 2011), 29th Annual International Symposium on Forecasting in Nice (June 2008), Congrès annuel de l'AFSE in Paris (Sept. 2005), Congrès annuel de l'AFSE in Paris (Sept. 2004), European Meeting of the Econometric Society – ESEM 2003 in Stockholm (August 2003), International Conference on Policy Modelling – EcoMod in Istanbul (July 2003), Exchange Rate Conference - Applied Econometrics Association in Marseille (March 2003), Développements récents de l'économétrie appliquée à la Finance in Nanterre (January 2003), Théories et Méthodes de la Macroéconomie in Evry (June 2002), Théories et Méthodes de la Macroéconomie in Nice (June 2001), Journées Doctorales de Paris à l'Ecole Nationale des Ponts et Chaussées (Nov. 2000), Journées du SESAME in Dijon (Sept. 2000), World Congress of the Econometric Society in Seattle (August 2000), Théories et Méthodes de la Macroéconomie in Nanterre (May 2000), Colloque des Jeunes Econometres in Marseille (April 2000).

PROFESSIONAL SERVICE

Referee for Annals of Economics and Statistics, Economic Modelling, Energy Economics, Energy Journal, Energy Policy, European Journal of Finance, International Journal of Forecasting, Journal of Applied Econometrics, Journal of Business Cycle Measurement and Analysis, Journal of Macroeconomics, Weather Climate and Society, Actualité Economique, Economie Internationale, Economie et Prévision, Revue Economique, Revue d'Economie Politique.

PhD Committees: S. Chaouachi (University Paris 12, 2005), J. Fouquau (University Orléans, 2008), K. Lemoine (University Dauphine, 2013).

Non academic Contract in 2006 'Models with structural change and threshold models - an application to the models of the gas emissions with climatic correction' for *Gaz de France*, joint with P. Jolivaldt, University Paris I Panthéon-Sorbonne.

Non academic Contract in 2001-02 'Assessing the long run prediction of the transport of merchandises' for Ministry of equipment, transport and housing, joint with P. Jolivaldt and J. Pradel, University Paris I Panthéon-Sorbonne.

TEACHING

Econometrics in MA (second year) - Sciences-Po Paris in 2007-10.
Nonlinear Time Series Models in Empirical Finance in MA (second year) - Université Paris Dauphine in 2006-14.
Econometrics of finance in MA (second year) - Université Paris Dauphine in 2006-09.
Applied Econometrics in MA (second year) - Université Le Havre in 2005-06 and 2006-07.
Time Series Models in MA (first year) - Université Paris Dauphine in 2003-07 and 2012-14.
Statistics (third year) in Université Paris Dauphine - 2003-07, 2012-14.
Econometrics (third year) - Université Paris Dauphine in 2003-06.
Macroeconomics (second year) - Université Paris Dauphine in 2004-06.
Microeconomics (first year) - Université Paris Dauphine in 2003-05.
Statistics, Macroeconomics, Time series, Université Paris I Panthéon-Sorbonne, 2000-02.

COMPUTING AND PROGRAMMING

EVIEWS, GAUSS, Latex, Matlab, SAS, Scilab.