VITA
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CITIZENSHIP

French.

FIELDS OF SPECIALIZATION

Primary: Time series, non-linear econometrics, forecasting.
Secondary: Business cycle analysis, energy economics.

CURRENT POSITION

Assistant Professor, University Paris Dauphine – Department of Economics LEDa, 2012– present

PREVIOUS POSITIONS

Economist, Business conditions and macroeconomic directorate, Banque de France, 2010 – 2012.
Deputy head of short-term economic analysis, Ministry of Economy - Paris France, 2007-2010.
Assistant Professor, University Paris Dauphine – Department of Economics, 2003– 2007.
Lecturer (ATER), University Paris I Panthéon-Sorbonne, 2001– 2003.

DOCTORAL STUDIES

Ph.D., Economics, University Paris I Panthéon-Sorbonne, France

Dissertation: The asymmetric exchange rate dynamics: an exploration of the nonlinear exchange rate adjustments towards the PPP.
Committee Members: Frédérique Bec, Christian Bordes, Eric Girardin, Pierre-Yves Hénin (PhD supervisor), Christophe Tavera.
Date of Completion: November 2002.

PUBLICATIONS AND FORTHCOMING PAPERS

Publications in refereed journals (in English)

"Revisiting the transitional dynamics of business-cycle phases with mixed frequency data," accepted for publication in *Econometric Reviews*.

"Short-run electricity load forecasting with combinations of stationary wavelet transforms," with Julien Fouquau, *European Journal of Operational Research*, 2018, 264(1), 149-64.

"Forecasting electricity spot prices using time-series models with a double temporal segmentation," with Julien Fouquau and Sophie Méritet, *Applied Economics*, 2016, 48(5), 361-78.

"Forecasting GDP over the business cycle in a multi-frequency and data-rich environment," with Othman Bouabdallah, *Oxford Bulletin of Economics and Statistics*, 2015, 77(3), 360-84.

"Short-term forecasting of French GDP growth using dynamic factor models," with Catherine Doz, *OECD Journal: Journal of Business Cycle Measurement and Analysis*, 2014, 2, 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 Frédérique Bec, *Economics Bulletin*, 2013, vol. 33(3), 2209-22.

"The non-linear link between electricity consumption and temperature in Europe: a threshold panel approach," with Julien Fouquau, *Energy Economics*, 2008, 30(5), 2705-21.

"What causes the forecasting failure of MS models? A Monte Carlo Study," with Othman Bouabdallah, *Studies in Nonlinear Dynamics and Econometrics*, 2005, 9(2).

"The asymmetric exchange rate dynamics under the EMS: a time-varying threshold test," *European Review of Economics and Finance*, 2003, 2(2).

"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.

Publications in refereed journals (in French)

"Les tensions sur le marché du crédit de trésorerie en France dans une perspective historique," with Kheira Benhami and Guillaume Gilquin, *Economie et Prévision*, 2017, 210, 69-94.

"Prévision de court terme de la croissance du PIB français à l'aide de modèles à facteurs dynamiques," with Catherine Doz, *Economie et Prévision*, 2012, 199, 1-30.

"Le rôle des stocks en sortie de crise : Une étude empirique sur données d'enquête," with Frédérique Bec and Mélika Ben Salem, *Revue d'Economie Politique*, 2012, 122(6), 811-822.

"Etalonnages du taux de croissance du PIB français sur la base des enquêtes de conjoncture," *Economie et Prévision*, 2010, 193, 77-99.

"Les économistes sont-ils chartistes ou fondamentalistes ? Une enquête auprès de 80 chercheurs français," *Economie et Prévision*, 2005, 169-170-171, 239-249.

"Démographie et fluctuations économiques," with Hippolyte d'Albis and Emmanuelle Augeraud-Véron, *Revue Economique*, 2004, 55(3), 429-438.

"Comportements chartistes et fondamentalistes : coexistence ou domination alternative sur le marché des changes ?," with François-Mathieu Robineau, *Revue Economique,* 2003, 54(6), 1213-38.

Chapter in book

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

WORKING PAPERS

"Impacts of decentralised power generation on distribution networks: a statistical typology of European countries," joint work with D. Corbier and F. Gonand, submitted.

PROFESSIONAL SERVICE

Referee for *Annals of Economics and Statistics, Applied Economics Letters, Economic Modelling, Energy Economics, Energy Journal, Energy Policy, European Journal of Finance, European Journal of Operational Research, IEEE Transactions on Power Systems, Journal of Applied Econometrics, Journal of Forecasting, International Journal of Forecasting, OECD journal: Journal of Business Cycle Measurement and Analysis, Journal of Macroeconomics, Journal of the Royal Statistical Society, Oxford Bulletin of Economics and Statistics, Weather Climate and Society, Actualité Economique, Economie Internationale, Economie et Prévision, Revue Economique, Revue d'Economie Politique*.

PhD committees: Kilian Lemoine (University Dauphine, 2013), Julien Fouquau (University Orléans, 2008), Slim Chaouachi (University Paris 12, 2005).

Member of the recruitment committees for the University of Paris 13 (2017), University of Orléans (2016), University of Paris-Dauphine (2015), University of Orléans (2015), University of Paris-Nanterre (2014).

Co-organizer of the ADRES doctoral conference in February 2014, University Paris Dauphine, Paris.

NON-ACADEMIC CONTRACTS

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 Philippe Jolivaldt, University Paris I Panthéon-Sorbonne (2006).

Assessing the long run prediction of the transport of merchandises' for Ministry of equipment, transport and housing, joint with P. Jolivaldt and Jacqueline Pradel, University Paris I Panthéon-Sorbonne (2001-02).

CONFERENCE AND WORKSHOP PRESENTATIONS

2016: European Meeting of the Econometric Society (ESEM) in Geneva, International Association for Applied Econometrics (IAAE) annual conference in Milan, Commodity Markets Conference in Hannover.

2015: 9th International Conference on Computational Financial Econometrics (CFE) in London, Congrès annuel de l'AFSE in Rennes, 8th Financial Risks International Forum in Paris.

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

INVITED PRESENTATIONS

2015: Journée d'économétrie appliquée à la macroéconomie, Paris.
2015: Université du Mans, Le Mans.
2012: Observatoire Français des Conjonctures Economiques (OFCE), Paris.
2011: Séminaire Fourgeaud sur la prévision conjoncturelle, Paris.
2003: Université d'Evry-Val-d'Essonne, Evry.

TEACHING

University Dauphine (2003 – present)
- Nonlinear Time Series Models in MA (second year), 2006-2017.
- Econometrics of finance in MA (second year), 2006-09.
- Time Series Modeling and Forecasting (first year), 2003-07 and 2012-17.
- Statistics (third year), 2003-07, 2012-17.
- Econometrics (third year), 2003-06.
- Macroeconomics (second year), 2004-06.
- Microeconomics (first year), 2003-05.

Sciences Po (2007-2010)
- Econometrics in MA (second year)

University Le Havre (2005-2007)
- Applied Econometrics in MA (second year)

University Paris I Panthéon-Sorbonne (2000-2002)
- TA in Statistics, Macroeconomics, Time series.

Pour un Sourire d'un Enfant (PSE institute) – Cambodia (March – April 2017)
- Introduction to econometrics, volunteer program.

COMPUTING AND PROGRAMMING

EViews, GAUSS, Gretl, Latex, Matlab, SAS, Scilab.