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École Normale Supérieure
48 Boulevard Jourdan
75014 Paris
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Personal

Born on February 22, 1971.

French citizenship.

Employment

Current position

Assistant professor, Université du Mans.

Research affiliate, CEPREMAP.

Co-leader of the Dynare project.

Previous positions or experiences

Principal Economist, ECB, DGE, September 2019 – August 2020.

Reasearch associate, CEPREMAP, November 2003 – September 2004.

Project Officer, IMF Research department, April and July – August 2004.

Teaching Assistant, Université d'Évry, September 2001 – February 2004.

Grant from Université d'Évry, October 1998 – September 2001.

Part time teaching, Université d'Évry, October 1998 – September 2001.

Education

Doctoral Studies

Ph.D., Economics, Université d'Évry, December 2002. Very High Honors, with the unanimous congratulations of the Jury Support for the Thesis Grant and for a Publication Grant.

Dissertation: Divergence of Nations & Technological progress.

Advisor: Jérôme Glachant, Professor, Université d'Évry.

Committee: Alain Desdoigts, Professor, Université de Dijon (Chairman); Patrick Fève, Professor, Université de Toulouse; Stéphane Gregoir, Administrateur INSEE (CREST); Ferhat Mihoubi, Professor, Université d'Évry; and Kristiaan Kerstens, CNRS.

Pre-Doctoral Studies

B.A., Applied mathematics, with honours, Université d'Évry, 1994.

M.A., Econometrics, with honours, Université d'Évry, 1997.

Post-Graduate Studies in Macroeconomics, with honours, Université d'Évry, October 1998.

Research interests

Economic Growth, DSGE modeling, Time series, Simulation and Estimation of rational expectations models, Bayesian econometrics.

Publications

Journal Articles

Convergence des productivités européennes: transition, rupture et racine unitaire, in Annales d'Économie et de Statistiques, 69(3), January 2003, pp. 31-53.

Cible d'inflation ou niveau de prix: quelle option retenir pour la banque centrale dans un environnement Nouveau Keynésien?, (joint with Ludovic Aubert), in Recherches Économiques de Louvain, 69(3), September 2003, pp. 293-317.

Un regard Bayésien sur les modèles dynamiques de la macroécomie (joint with F. Pélegrin), in Économie et Prévision, 183-184, pp. 127-152, 2008.

Variantes en univers incertain (joint with C. Cahn, A. Devulder and N. Maggiar), in Économie et Prévision, 183-184, pp. 223-238, 2008.

How do Labor Market Institutions affect the Link between Growth and Unemployment: the case of the European countries (joint with F. Langot and C. Quintero-Rojas), in The European Journal of Comparative Economics, 7(2), pp. 347-371, 2010.

Évaluation de la politique monétaire dans un modèle DSGE pour la zone euro (joint with A. Devulder), in Revue Française d'Économie, pp. 201-245, 2011.

Working Papers & Work in progress

Optimal monetary policy in an estimated DSGE for the euro area (joint with M. Darracq Pariès and S. Moyen), ECB Working Paper No 803, August 2007.

Assessing the International Spillovers between the US and the Euro Area: evidence from a two country DSGE – VAR (joint with M. Darracq Pariès), mimeo 2007.

A quantitative perspective on optimal monetary policy cooperation between the US and the euro area (joint with M. Darracq Pariès and F. Smets), ECB Working Paper No 884, March 2008.

Optimal monetary policy and the transmission of oil-supply shocks to the euro area under rational expectations (joint with M. Darracq Pariès), ECB Working Paper No 962, November 2008.

Dealing with trends in DSGE models. An application to the Japanese economy (joint with M. Juillard), ESRI Discussion Paper No 224, October 2009.

Dealing with ZLB in DSGE models An application to the Japanese economy (joint with M. Juillard), ESRI Discussion Paper No 258, December 2010.

Accuracy of the Extended Path Simulation Method in a New Keynesian Model with Zero Lower Bound on the Nominal Interest Rate (joint with M. Juillard), mimeo 2011.

Stochastic extended path (joint with M. Juillard), mimeo 2016.

Particle filtering with Dynare (joint with F. Karamé), mimeo 2017.

On Non-Linearities in Unemployment (joint with F. Karamé and F. Langot), mimeo 2018.

Scientific Software

Dynare: Reference Manual, Version 4 (joint H. Bastani, M. Juillard, F. Mihoubi, G. Perendia, M. Ratto and S. Villemot), Dynare Working Papers No 1, 2011.

Dynare: Reference Manual, Version 5 (joint with H. Bastani, M. Juillard, F. Karamé, F. Mihoubi, W. Mutschler, J. Pfeifer, M. Ratto, N. Rion and S. Villemot), Dynare Working paper n°72, 2022.

Dynare: Reference Manual, Version 6 (joint with M. Juillard, F. Karamé, W. Mutschler, J. Pfeifer, M. Ratto, N. Rion and S. Villemot), Dynare Working paper n°80, 2024.

Reviews

Annales d'économie et de Statistiques, Économie et prévisions, Recherches Économiques de Louvain, Journal of Dynamics and Control, Computational Economics, The Econometrics Journal et Quantitative Economics.

Conferences & Workshops

5th, 6th, 7th and 13th Theories and Methods in Macroeconomics (2000, 2001, 2004 and 2010).

8th Econometric Society World Congress (University of Washington, Seattle, Washington, 2000).

15th European Economic Association Congress (Bolzano, Italy, 2000).

11th Journées du Séminaire d'Etudes et Statistiques Appliquées à la Modélisation Économique (2001).

LIth and LIIth Congrès de l'Association Française des Sciences Économiques (2002 and 2003).

North American Productivity Workshop (Union College, Schenectady, New York, 2002).

Workshop on Dynamic Stochastic General Equilibrium Modelling (IMF, Washington D.C., 2004).

SDGE models and the financial sector (Joint workshop of the Deutsche Bundesbank and the Center for Empirical Macroeconomics, TU Darmstadt, Elteville 2004).

Workshop on Dynamic Stochastic General Equilibrium Modelling (CEPREMAP, Paris, 2004).

Workshop on Dynamic Macroeconomic Modelling (Deutsche Bundesbank, 2005).

Workshop on Learning and Monetary Policy (CEPREMAP, Paris, 2005)

What Central Banks Can Learn From Money and Credit Aggregates (Joint workshop of the Deutsche Bundesbank and the university of Bonn, Elteville 2005).

Dynare Workshop (CEPREMAP, Paris, 2006 to 2023).

Computational Economics and Finance Congress (San Fransisco, 2011).

ESRI-CEPREMAP Joint workshop (Tokyo, 2012).

Dynare GSA Worksop (Milano 2015, Ispra 2017 and 2018).

Dynare workshop for advanced users (Ispra, 2022 and 2023).

Teaching Experience

University

Non stationary time series, Université d'Évry, Undergraduate Courses, Fourth Year, 2001-2003.

Macro-econometrics, Université d'Évry, Undergraduate Courses, Fourth Year, Spring 2002-2003.

Non parametric econometrics, Université d'Évry, Postgraduate Courses, Fifth Year, 2004.

Industrial Organization, Université du Maine, Undergraduate Courses, Third Year, 2004-2008.

Dynamical Systems and Optimization, Université du Maine, Undergraduate Courses, Fourth Year, 2004-2011.

Growth, Université du Maine, Undergraduate Courses, Second, Third & Fourth Years, 2005-2019, 2020-2023.

Financial Econometrics, Université du Maine, Undergraduate Courses, Third Year, Springs 2006-2008.

Applied Monetary Policy, Université d'Évry, Postgraduate Courses, Fifth Year, 2006.

Bayesian Econometrics, Université d'Évry, Postgraduate Courses, Fifth Year, 2007.

Game Theory, Université du Maine, Postgraduate Courses, Fifth Year, 2008.

Multivariate Econometrics, Université du Maine, Postgraduate Courses, Fifth Year, 2008.

Introduction to Economics, Université du Maine, Undergraduate Courses, First Year, 2008.

Mathematics for Economists, Université du Maine, Undergraduate Courses, Second Year, Springs 2008-2011.

Financial Econometrics, Université du Maine, Postgraduate Courses, Fifth Year, 2008-2013.

Estimation of DSGE Models, Université de Paris 1, Postgraduate Courses, Fifth Year, 2011-2016.

DSGE modelling, Université de Créteil, PhD courses, 2012.

Economic Calculus, Université du Maine, Undergraduate Courses, First Year, 2014-2018, 2020-2023.

General Equilibrium, Université du Maine, Undergraduate Courses, Third Year, 2014-2016.

Stationary Time Series, Undergraduate Courses, Third Year, 2014-2024.

Macro Dynamic, Undergraduate Courses, Third Year, 2019.

Introduction to Microeconomics, Undergraduate Courses, First Year, 2021-2022.

Econometrics, Undergraduate courses, Third year, 2023.

Introduction to Python, Postgraduate courses, Fourth Year, 2023.

Econometrics of qualitative dependent variables, Undergraduate courses, Third year, 2024.

Institutions

DSGE Modelling, Banque de France, 2005-2007.

BVAR and BVAR-DSGE Models, European Central Bank, November 2005.

DSGE Models and Bayesian Estimation, Deutsche Bundesbank, April 2006. DSGE modeling,
Cabinet Office of the Japanese prime minister(Tokyo, August 2008, February 2011).