

Marie Bessec

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Nationality: French

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EMPLOYMENT

2007-present	Economist, DGTPE - Ministry of Economy, Finance, and Employment - Paris France.
2003-present	Assistant Professor, University Paris Dauphine, France.

EDUCATION

2002	PhD in Economics, Université Paris I – Panthéon-Sorbonne, with highest honours. Dissertation: <i>The asymmetric exchange rate dynamics: an exploration of the non linear exchange rate adjustments towards the PPP.</i> Advisor: Prof. P.Y. HENIN
1998	MA “Macroéconomie, Modélisation et Conjoncture”, Université Paris I – Panthéon-Sorbonne, with highest honours.
1997	Maîtrise de Sciences Economiques, l'Université Rennes I, with honours.

PUBLICATIONS• **Publications in refereed journals**

2009	“Etalonnages du taux de croissance du PIB français sur la base d'enquête de conjoncture”, <i>forthcoming in Economie et Prévision</i> .
2008	“The non-linear link between electricity consumption and temperature in Europe: a threshold panel approach”, with J. Fouquau, <i>Energy Economics</i> , 30(5).
2005	“Les économistes sont-ils chartistes ou fondamentalistes ? Une enquête auprès de 80 chercheurs français”, <i>Economie et Prévision</i> , 169-170-171, 239-249.
2005	“What causes the forecasting failure of MS models? A Monte Carlo Study”, with O. Bouabdallah, <i>Studies in Nonlinear Dynamics and Econometrics</i> , 9(2).
2004	“Démographie et fluctuations économiques”, with H. d'Albis and E. Augeraud-Véron, <i>Revue Economique</i> , 55(3), 429-438.
2003	“The asymmetric exchange rate dynamics under the EMS: a time-varying threshold test”, <i>European Review of Economics and Finance</i> , Vol. 2(2), June 2003.
2003	“Mean-reversion versus adjustment to PPP: the two regimes of exchange rate dynamics under the EMS, 1979-1998”, <i>Economic Modelling</i> , 20(1), 141-164.
2001	“Comportements chartistes et fondamentalistes : coexistence ou domination alternative sur le marché des changes ?”, with F.M. Robineau, <i>Revue Economique</i> , 54(6), 1213-1238.

• **Chapter in book**

2007	“The Causality Link Between Energy Prices, Technology and Energy Intensity”, with S. Méritet, in <i>The Econometrics of Energy Systems</i> , Palgrave Macmillan.
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CONFERENCE PRESENTATIONS

<i>June 2008</i>	The 29th Annual International Symposium on Forecasting in Nice in 2008.
<i>September 2005</i>	LV ^{ème} Congrès annuel de l'AFSE in Paris.
<i>September 2004</i>	LIV ^{ème} Congrès annuel de l'AFSE in Paris.
<i>August 2003</i>	European Meeting of the Econometric Society – ESEM 2003 in Stockholm.
<i>July 2003</i>	International Conference on Policy Modelling – EcoMod 2003 in Istanbul.
<i>March 2003</i>	Exchange Rate Conference - Applied Econometrics Association in Marseille.
<i>January 2003</i>	Journée d'économétrie : Développements récents de l'économétrie appliquée à la Finance in Nanterre.
<i>August 2002</i>	European Meeting of the Econometric Society – ESEM 2002 in Venise.
<i>June 2002</i>	Théories et Méthodes de la Macroéconomie in Evry.
<i>June 2001</i>	Théories et Méthodes de la Macroéconomie in Nice.
<i>November 2000</i>	Journées Doctorales de Paris à l'Ecole Nationale des Ponts et Chaussées.
<i>September 2000</i>	Journées du SESAME in Dijon.
<i>August 2000</i>	World Congress of the Econometric Society in Seattle.
<i>May 2000</i>	Théories et Méthodes de la Macroéconomie in Nanterre.
<i>April 2000</i>	Colloque des Jeunes Economètres in Marseille.
<i>May 1999</i>	Théories et Méthodes de la Macroéconomie in Montréal.

PROFESSIONAL SERVICE

<i>2006</i>	Non academic Contract “Models with structural change and threshold models - an application to the models of the gas emissions with climatic correction” for Statistical and Economic Studies department of <i>Gas de France</i> , joint with P. Jolivaldt at Université Paris 1.
<i>2000-01</i>	Non academic Contract “Assessing the long run prediction of the transport of merchandises” for Statistical and Economic Studies department of Ministry of equipment, transport and housing, joint with P. Jolivaldt and J. Pradel at Université Paris 1.
<i>Since 2002</i>	Referee for Economic Modelling, Annals of Economics and Statistics, Journal of Macroeconomics, Economie Internationale, Economie et Prévision, Actualité Economique, Revue Economique.

TEACHING

Econometrics in MA (second year) in Sciences-Politiques School in 2007-08, 2008-09.
Econometrics of finance in MA (second year) in Université Paris Dauphine in 2006-07, 2007-08.
Nonlinear Time Series Models in Empirical Finance in MA (second year) in Université Paris Dauphine in 2005-06, 2006-07, 2007-08 and 2008-09.
Applied Econometrics in MA (second year) in University of Le Havre in 2005-06 and 2006-07.
Time Series Models in MA (first year) in Université Paris Dauphine in 2003-04, 2004-05, 2005-06 and 2006-07.
Statistics (third year) in Université Paris Dauphine in 2003-04, 2004-05, 2005-06 and 2006-07.
Econometrics (third year) in Université Paris Dauphine in 2003-04 and 2005-06.
Macroeconomics (second year) in Université Paris Dauphine in 2003-04 and 2005-06.
Microeconomics (first year) in Université Paris Dauphine in 2003-04 and 2004-05.
Student supervision in MA (first year) in 2004-05.

COMPUTING AND PROGRAMMING

EViews, GAUSS, SAS, Scilab.
