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EMPLOYMENT

2010-present	Economist, Banque de France
2007-2010	Economist, DG Trésor - Ministry of Economy, Finance, and Employment - Paris France.
2003-present	Assistant Professor, University Paris Dauphine, France.
2001-2003	ATER, 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 non linear exchange rate adjustments towards the PPP.* *Advisor: Prof. P.Y. HENIN* - Université Paris I
1998	MA "*Macroéconomie, Modélisation et Conjoncture*", Université Paris I – Panthéon-Sorbonne, with honours.
1997	Maîtrise de Sciences Economiques, l'Université Rennes I, with honours.

PUBLICATIONS

- **Publications in refereed journals**

- Prévision de court terme de la croissance du PIB français à l'aide de modèles à facteurs dynamiques, with C. Doz, *forthcoming in Economie et Prévision.*
- 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.
- 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.
- Comportements chartistes et fondamentalistes : coexistence ou domination alternative sur le marché des changes ?, with F.M. Robineau, *Revue Economique*, 2001, 54(6), 1213-38.

- **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.

- **Working papers**

- Taux de change réels de 1973 à 2000 : une mesure non-linéaire des désalignements, cahier MSE, 2002.56.
- Bessec M., N'diaye P.MB.P., Modèles à changement de régime markovien, cahier MSE, 1999.59

CONFERENCE PRESENTATIONS

September 2011	European Meeting of the Econometric Society – ESEM 2011 in Oslo.
September 2011	Congrès annuel de l'AFSE in Nanterre.
June 2011	WGF Expert Meeting on Activity Forecasting, European Central Bank, Francfort
June 2008	The 29th Annual International Symposium on Forecasting in Nice in 2008.
September 2005	Congrès annuel de l'AFSE in Paris.
September 2004	Congrès annuel de l'AFSE in Paris.
August 2003	European Meeting of the Econometric Society – ESEM 2003 in Stockholm.
July 2003	International Conference on Policy Modelling – EcoMod 2003 in Istanbul.
March 2003	Exchange Rate Conference - Applied Econometrics Association in Marseille.
January 2003	Journée d'économétrie : Développements récents de l'économétrie appliquée à la Finance in Nanterre.
August 2002	European Meeting of the Econometric Society – ESEM 2002 in Venise.
June 2002	Théories et Méthodes de la Macroéconomie in Evry.
June 2001	Théories et Méthodes de la Macroéconomie in Nice.
November 2000	Journées Doctorales de Paris à l'Ecole Nationale des Ponts et Chaussées.
September 2000	Journées du SESAME in Dijon.
August 2000	World Congress of the Econometric Society in Seattle.
May 2000	Théories et Méthodes de la Macroéconomie in Nanterre.
April 2000	Colloque des Jeunes Econometres in Marseille.

PROFESSIONAL SERVICE

2006	**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 *Gas de France*, joint with P. Jolivaldt at Université Paris I.
2000-01	**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 I.
Since 2002	**Referee for** Economic Modelling, Annals of Economics and Statistics, Energy journals, Journal of Macroeconomics, Economie Internationale, Economie et Prévision, Actualité Economique, Revue Economique.

TEACHING

Econometrics in MA (second year) - Sciences-Po Paris in 2007-08, 2008-09, 2009-10.
Econometrics of finance in MA (second year) - Université Paris Dauphine in 2006-07, 2007-08, 2008-09, 2009-10, 2010-11.
Nonlinear Time Series Models in Empirical Finance in MA (second year) - Université Paris Dauphine in 2005-06, 2006-07, 2007-08 and 2008-09.
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 2003-04, 2004-05, 2005-06 and 2006-07.
Statistics (third year) in Université Paris Dauphine - 2003-04, 2004-05, 2005-06 and 2006-07.
Econometrics (third year) - Université Paris Dauphine in 2003-04 and 2005-06.
Macroeconomics (second year) - Université Paris Dauphine in 2003-04 and 2005-06.
Microeconomics (first year) - Université Paris Dauphine in 2003-04 and 2004-05.
Student supervision in MA (first year) in 2004-05.

COMPUTING AND PROGRAMMING

EVIEWS, GAUSS, Matlab, SAS, Scilab.