# Thomas Chuffart

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**Axe de recherche**
Macroéconomie internationale, finance, matières premières et économétrie financière

**Thème(s)**
Econométrie financière; Analyse textuelle; Finance internationale; Big data; Machine learning/deep learning; Statistique

**HAL:** Lien

## Publications

**HAL:** Lien

2024 - Cyril Dell'Eva, Thomas Chuffart. Media Coverage of the ECB: a Textual Analysis. Revue d'économie politique, In press. (hal-04847467)
https://normandie-univ.hal.science/hal-04847467v1

2023 - Marie-Line Duboz, Paipet Corine Zogbe, Thomas Chuffart. Microfinance, inclusion financière et inégalités de revenus dans l'UEMOA. Région et Développement, 2023, pp.102-121. (hal-04408923)
https://hal.science/hal-04408923v1

2020 - Thomas Chuffart, Cyril Dell'Eva. The role of carry trades on the effectiveness of Japan's quantitative easing. International Economics , 2020, 161, pp.30-40. (hal-03157207)
https://hal.science/hal-03157207v1

2019 - Thomas Chuffart, Emma Hooper. An investigation of oil prices impact on sovereign credit default swaps in Russia and Venezuela. Energy Economics, 2019, 80, pp.904-904. (hal-03157206)
https://hal.science/hal-03157206v1

2017 - Thomas Chuffart, Emmanuel Flachaire, Anne Péguin-Feissolle. Testing for misspecification in the short-run component of GARCH-type models. Studies in Nonlinear Dynamics and Econometrics, 2017, 22. (hal-03157205)
https://hal.science/hal-03157205v1

2015 - Thomas Chuffart. Selection Criteria in Regime Switching Conditional Volatility Models. Econometrics, 2015, 3 (2), pp.289--316. (10.3390/econometrics3020289). (hal-01457388)
https://amu.hal.science/hal-01457388v1