



# Laurent Ferrara

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## **Axe de recherche**

Macroéconomie internationale, finance, matières premières et économétrie financière

## **Thème(s)**

Econométrie non-linéaire; Prévision macroéconomique; Cycles économiques; Economie internationale

**HAL:** [Lien](#)

## ▮ Présentation

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Laurent Ferrara est chef du Service des Synthèses et Études Macroéconomiques Internationales à la Banque de France et professeur associé à l'Université Paris Nanterre.

Page personnelle : <https://laurent-ferrara.org/>

# Documents de travail

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HAL: [Lien](#)

10/2022 - Commodity currencies revisited: The role of global commodity price uncertainty  
Ferrara Laurent, Karadimitropoulou Aikaterina, Triantafyllou Athanasios, Bermpei Theodora

07/2021 - Dating business cycles in France: A reference chronology  
Mignon Valérie, Aviat Antonin, Bec Frédérique, Diebolt Claude, Doz Catherine, Ferrand Denis, Ferrara Laurent, Heyer Eric, Pionnier Pierre-Alain

06/2021 - Les cycles économiques de la France : une datation de référence  
Mignon Valérie, Aviat Antonin, Bec Frédérique, Diebolt Claude, Ferrand Denis, Ferrara Laurent, Heyer Eric, Pionnier Pierre-Alain, Doz Catherine

12/2019 - When are Google data useful to nowcast GDP? An approach via pre-selection and shrinkage  
Ferrara Laurent, Simoni Anna

11/2017 - Global Financial interconnectedness: A non-linear assessment of the uncertainty channel  
Candelon Bertrand, Ferrara Laurent, Joëts Marc

02/2017 - What Are The Macroeconomic Effects of High-Frequency Uncertainty Shocks?  
Ferrara Laurent, Guérin Pierre

02/2017 - Does the Great Recession imply the end of the Great Moderation? International evidence  
Charles Amélie, Darné Olivier, Ferrara Laurent

02/2017 - Forecasting US growth during the Great Recession: Is the financial volatility the missing ingredient?  
Ferrara Laurent, Marsilli Clément, Ortega Juan-Pablo

02/2017 - Post-recession US employment through the lens of a non-linear Okun's law  
Chinn Menzie, Ferrara Laurent, Mignon Valérie

02/2017 - Financial variables as leading indicators of GDP growth: Evidence from a MIDAS approach during the Great Recession  
Ferrara Laurent, Marsilli Clément

02/2017 - A new monthly chronology of the US industrial cycles in the prewar economy  
Charles Amélie, Darné Olivier, Diebolt Claude, Ferrara Laurent

02/2017 - A factor-augmented probit model for business cycle analysis  
Bellégo Christophe, Ferrara Laurent

## Publications

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**HAL:** [Lien](#)

**2024** - Laurent Ferrara, Valérie Mignon. Définitions et typologie des cycles économiques. *Economica. Les cycles économiques : une analyse empirique*, *Economica*, 2024, Corpus Economie. (hal-04738337)  
<https://hal.science/hal-04738337v1>

**2024** - Laurent Ferrara, Valérie Mignon. Les cycles économiques : une analyse empirique. *Economica. Economica*, 2024, Corpus Economie. (hal-04737918)  
<https://hal.science/hal-04737918v1>

**2024** - Antonin Aviat, Frederique Bec, Emmanuel Bétry, Claude Diebolt, Catherine Doz, et al.. La datation des cycles par le CDCEF : résultats des approches économétriques. *Economica. Les cycles économiques : une analyse empirique*, *Economica*, 2024, Corpus Economie, 978-2-7178-7300-9. (hal-04738366)  
<https://hal.science/hal-04738366v1>

**2024** - Antonin Aviat, Frederique Bec, Emmanuel Bétry, Claude Diebolt, Catherine Doz, et al.. La datation des cycles économiques français : une revue de la littérature. *Economica. Les cycles économiques : une analyse empirique*, *Economica*, pp.79-85, 2024, Corpus Economie, 978-2717873009. (hal-04738355)  
<https://hal.science/hal-04738355v1>

**2023** - Valérie Mignon, Antonin Aviat, Frédérique Bec, Claude Diebolt, Catherine Doz, et al.. Les cycles économiques de la France : une datation de référence. *Revue Economique*, 2023, 74 (2023/2), pp.5-52. (10.3917/reco.742.0005). (hal-03661598)  
<https://hal.science/hal-03661598v1>

**2022** - Laurent Ferrara, Aikaterina Karadimitropoulou, Athanasios Triantafyllou, Theodora Bermpei. Commodity currencies revisited: The role of global commodity price uncertainty. 2022. (hal-04159791)  
<https://hal.science/hal-04159791v1>

**2022** - Jean-Guillaume Sahuc, Matteo Mogliani, Laurent Ferrara. High-frequency monitoring of growth at risk. *International Journal of Forecasting*, 2022, 38, pp.582-595. (hal-03361425)  
<https://hal.science/hal-03361425v1>

**2022** - Valérie Mignon, Laurent Ferrara, Denis Ferrand, Eric Heyer, Claude Diebolt, et al.. Dating business cycles in France: A reference chronology. 70e Congrès annuel de l'AFSE, 2022, Dijon, Unknown Region. (hal-04435786)  
<https://hal.science/hal-04435786v1>

**2021** - Antonin Aviat, Frédérique Bec, Claude Diebolt, Catherine Doz, Denis Ferrand, et al.. Dating business cycles in France: A reference chronology. 2021. (hal-04159735)  
<https://hal.science/hal-04159735v1>

**2021** - Antonin Aviat, Frédérique Bec, Claude Diebolt, Catherine Doz, Denis Ferrand, et al.. Les cycles économiques de la France : une datation de référence. 2021. (hal-04159739)  
<https://hal.science/hal-04159739v1>

**2020** - Catherine Doz, Laurent Ferrara, Pierre-Alain Pionnier. Business cycle dynamics after the Great

Recession: An Extended Markov-Switching Dynamic Factor Model. 2020. (halshs-02443364)  
<https://shs.hal.science/halshs-02443364v1>

2020 - Laurent Ferrara, Anna Simoni. When are Google data useful to nowcast GDP? An approach via pre-selection and shrinkage. 2020. (hal-04159714)  
<https://hal.science/hal-04159714v1>

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<https://nantes-universite.hal.science/hal-03711480v1>

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<https://hal.science/hal-01636761v1>

2018 - Laurent Ferrara, Pierre Guérin. What are the macroeconomic effects of high-frequency uncertainty shocks?. Journal of Applied Econometrics, 2018, 33, pp.662-678. (hal-02334586)  
<https://hal.science/hal-02334586v1>

2018 - Olivier Darné, Laurent Ferrara, Dominique Ladiray. A Brief History of Seasonal Adjustment Methods and Software Tools. Handbook on Seasonal Adjustment, eurostat, pp.69-90, 2018, Manuals and guidelines, 978-92-79-80170-9. (hal-03754072)  
<https://hal.science/hal-03754072v1>

2018 - Bertrand Candelon, Laurent Ferrara, Marc Joëts. Global Financial interconnectedness: A non-linear assessment of the uncertainty channel. 2018. (hal-04141798)  
<https://hal.science/hal-04141798v1>

2018 - Laurent Ferrara, Menzie Chinn, Raffaella Giacomini. Impact of uncertainty shocks on the global economy. Journal of International Money and Finance, 2018, 88, pp.209-211. (hal-01635944)  
<https://hal.science/hal-01635944v1>

2018 - Laurent Ferrara, Daniela Marconi, Ignacio Hernando (Dir.). International Macroeconomics in the wake of the Global Financial Crisis. Springer, 2018. (hal-02334589)  
<https://hal.science/hal-02334589v1>

2018 - Amélie Charles, Olivier Darné, Laurent Ferrara. Does the Great Recession imply the end of the Great Moderation? International evidence. Economic Inquiry, 2018, 56 (2), pp.745-760. (10.1111/ecin.12551). (hal-01757081)  
<https://audencia.hal.science/hal-01757081v1>

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<https://hal.science/hal-01667144v1>

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<https://hal.science/hal-01667143v1>

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<https://hal.science/hal-01667119v1>
- 2017 - Bertrand Candelon, Laurent Ferrara, Marc Joëts. Global Financial Interconnectedness: A nonlinear Assessment of the Uncertainty Channel. International Association of Applied Econometrics, 2017, Sapporo, Unknown Region. (hal-01667126)  
<https://hal.science/hal-01667126v1>
- 2017 - Bertrand Candelon, Laurent Ferrara, Marc Joëts. Global Financial Interconnectedness: A nonlinear Assessment of the Uncertainty Channel. 25th Symposium of the Society for Nonlinear Dynamics and Econometrics, 2017, Paris, Unknown Region. (hal-01667123)  
<https://hal.science/hal-01667123v1>
- 2016 - Laurent Ferrara, Olivier Darné, Karim Barhoumi. A world trade leading index (WLTl). Economics Letters, 2016, 146, pp.111-115. (hal-01635948)  
<https://hal.science/hal-01635948v1>
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<https://hal.science/hal-01667088v1>
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- 2015 - Laurent Ferrara, Massimiliano Marcellino, Matteo Mogliani. Macroeconomic forecasting during the Great Recession: the return of non-linearity?. International Journal of Forecasting, 2015, 31, pp.664-679. (hal-01635951)  
<https://hal.science/hal-01635951v1>
- 2015 - Amélie Charles, Olivier Darné, Claude Diebolt, Laurent Ferrara. A new monthly chronology of the US industrial cycles in the prewar economy. Journal of Financial Stability, 2015, 17, pp.3-9. (10.1016/j.jfs.2014.06.002). (hal-01146800v2)  
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- 2015 - Laurent Ferrara, Pierre Guérin. What Are The Macroeconomic Effects of High-Frequency

Uncertainty Shocks?. 2015. (hal-04141416)  
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2015 - Frederique Bec, Othman Bouabdallah, Laurent Ferrara. Comparing the shapes of recoveries: France, the UK and the US. *Economic Modelling*, 2015, 44, pp.327 - 335. (hal-01385943)  
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2014 - Laurent Ferrara, Dick van Dijk (Dir.). Forecasting business cycles. *International Journal of Forecasting*, 30, 2014. (hal-01411493)  
<https://hal.parisnanterre.fr/hal-01411493v1>

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<https://hal.parisnanterre.fr/hal-01385942v1>

2014 - Laurent Ferrara, Giulia Sestieri. Marché du travail et politique monétaire aux Etats-Unis : débats actuels et enjeux. *Bulletin de la Banque de France*, 2014, pp.113 - 124. (hal-01386070)  
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2014 - Menzie Chinn, Laurent Ferrara, Valérie Mignon. Explaining US employment growth after the Great Recession: the role of output-employment non-linearities. *Journal of Macroeconomics*, 2014, 42, pp.118 - 129. (hal-01385949)  
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<https://hal.science/hal-00965005v1>

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<https://hal.science/hal-04141207v1>

2013 - Karim Barhoumi, Olivier Darné, Laurent Ferrara. Dynamic factor models: A review of the literature. *Journal of Business Cycle Measurement and Analysis*, 2013, 2, pp.73 - 107. (10.1787/jbcma-2013-5jz417f7b7nv). (hal-01385974)

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2013 - Laurent Ferrara. Comments on: Examining the quality of early GDP component estimates. International Journal of Forecasting, 2013, 29, pp.751 - 753. (hal-01385874)

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2010 - Christophe Bellégo, Laurent Ferrara. A factor-augmented probit model for business cycle analysis. 2010. (hal-04140915)

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