



# Laurent Ferrara

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## **Axe de recherche**

Macroéconomie internationale, finance, matières premières et économétrie financière

## **Thème(s)**

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

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

## 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)

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**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)

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**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)

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<https://hal.science/hal-04159735v1>

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<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)  
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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)  
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