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

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.

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Documents de travail

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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