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

04/2025 - Capturing international influences in U.S. monetary policy through a NLP approach
Nicolas de Roux, Laurent Ferrara

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

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

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

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

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

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

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

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

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

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

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

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

⬥ Publications

HAL: [Lien](#)

2025 - Laurent Ferrara, Nicolas de Roux. Capturing international influences in U.S. monetary policy through a NLP approach. 2025. (hal-05072535)
https://hal.science/hal-05072535v1

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, 9782717873009. (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, 9782717873009. (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)
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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)
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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 - 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

2020 - Amélie Charles, Olivier Darné, Laurent Ferrara (Dir.). Méthodes de prévision en finance. Economica, 216 p., 2020, 978-2-7178-7098-5. (hal-03711480)
https://nantes-universite.hal.science/hal-03711480v1

2019 - Laurent Ferrara, Clément Marsilli. Nowcasting global economic growth: A factor-augmented mixed-frequency approach. The World Economy, 2019, 42 (3), pp.846-875. (10.1111/twec.12708). (hal-01636761)
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)
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2018 - Bertrand Candelon, Laurent Ferrara, Marc Joëts. Global Financial interconnectedness: A non-linear assessment of the uncertainty channel. 2018. (hal-04141798)
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2016 - Laurent Ferrara, Olivier Darné, Karim Barhoumi. A world trade leading index (WLTI). Economics Letters, 2016, 146, pp.111-115. (hal-01635948)
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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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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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2013 - Monica Billio, Laurent Ferrara, Dominique Guegan, Gian Luigi Mazzi. Evaluation of Regime Switching Models for Real-Time Business Cycle Analysis of the Euro Area. Journal of Forecasting, 2013, 32 (72, numéro spécial "Modes de gestion des restructurations"), pp.577-586. (10.1002/for.2260). (hal-00965005)
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2013 - Karim Barhoumi, Olivier Darné, Laurent Ferrara. Testing the number of factors: An empirical assessment for forecasting purposes. Oxford Bulletin of Economics and Statistics, 2013, 75, pp.64 - 79. (hal-01385876)
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2011 - Amélie Charles, Olivier Darné, Claude Diebolt, Laurent Ferrara. A new monthly chronology of the US industrial cycles in the prewar economy. 2011. (hal-04140957)
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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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