



# 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](#)

## 📄 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