



# 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](#)

## 📄 Documents de travail

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

**10/2022** - Commodity currencies revisited: The role of global commodity price uncertainty  
Theodora Bermpel, 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