



# 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](#)

**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)  
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<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)  
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**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)  
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<https://hal.science/hal-03361425v1>

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<https://hal.science/hal-04159791v1>

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>

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<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>

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2018 - Laurent Ferrara, Menzie Chinn, Raffaella Giacomini. Impact of uncertainty shocks on the global economy. *Journal of International Money and Finance*, 2018, 88, pp.209-211. (hal-01635944)  
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2015 - Frederique Bec, Othman Bouabdallah, Laurent Ferrara. Comparing the shapes of recoveries: France, the UK and the US. *Economic Modelling*, 2015, 44, pp.327 - 335. (hal-01385943)  
<https://hal.parisnanterre.fr/hal-01385943v1>

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