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

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

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pre-selection and shrinkage. 2020. (hal-04159714)
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https://nantes-universite.hal.science/hal-03711480v1

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