



# 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. Les cycles économiques : une analyse empirique. *Economica*. *Economica*, 2024, Corpus Economie. (hal-04737918)  
<https://hal.science/hal-04737918v1>

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

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)  
<https://hal.science/hal-04435786v1>

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 - Olivier Darné, Laurent Ferrara, Dominique Ladiray. A Brief History of Seasonal Adjustment Methods and Software Tools. *Handbook on Seasonal Adjustment*, eurostat, pp.69-90, 2018, Manuals and guidelines, 978-92-79-80170-9. (hal-03754072)  
<https://hal.science/hal-03754072v1>

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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)  
<https://hal.science/hal-01635944v1>

2018 - Laurent Ferrara, Daniela Marconi, Ignacio Hernando (Dir.). *International Macroeconomics in the wake of the Global Financial Crisis*. Springer, 2018. (hal-02334589)  
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2018 - Amélie Charles, Olivier Darné, Laurent Ferrara. Does the Great Recession imply the end of the Great Moderation? International evidence. *Economic Inquiry*, 2018, 56 (2), pp.745-760. (10.1111/ecin.12551). (hal-01757081)  
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2015 - Laurent Ferrara, Massimiliano Marcellino, Matteo Mogliani. Macroeconomic forecasting during the Great Recession: the return of non-linearity?. *International Journal of Forecasting*, 2015, 31, pp.664-679. (hal-01635951)

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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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2015 - Laurent Ferrara, Pierre Guérin. What Are The Macroeconomic Effects of High-Frequency Uncertainty Shocks?. 2015. (hal-04141416)

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2014 - Laurent Ferrara, Dick van Dijk (Dir.). Forecasting business cycles. *International Journal of Forecasting*, 30, 2014. (hal-01411493)

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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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- 2013 - Karim Barhoumi, Olivier Darné, Laurent Ferrara. Dynamic factor models: A review of the literature. *Journal of Business Cycle Measurement and Analysis*, 2013, 2, pp.73 - 107. (10.1787/jbcma-2013-5jz417f7b7nv). (hal-01385974)  
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