



# 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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- 2022 - Laurent Ferrara, Aikaterina Karadimitropoulou, Athanasios Triantafyllou, Theodora Bermpei. Commodity currencies revisited: The role of global commodity price uncertainty. 2022. (hal-04159791)  
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<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)  
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- 2018 - Laurent Ferrara, Pierre Guérin. What are the macroeconomic effects of high-frequency uncertainty shocks?. Journal of Applied Econometrics, 2018, 33, pp.662-678. (hal-02334586)  
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