

CURRICULUM VITAE OF JEAN-FRANCOIS CARPANTIER

(update: 8 February 2017)

Personal information

Carpantier Jean-Francois
Born in Messancy, Belgium, on February 22, 1979
Nationality: Belgian
Married, three children

ADDRESS

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Education

2012: Ph.D. in Economics and Management, Université catholique de Louvain
2008: Master in Economics, Université catholique de Louvain
2003: Degree in Economics (*licence*), Université catholique de Louvain
2002: Master in Law, Université catholique de Louvain

Publications

Papers in refereed journals

- **Autoregressive Moving Average Infinite Hidden Markov-Switching Models** (with Luc Bauwens and Arnaud Dufays)
Journal of Business & Economic Statistics (forthcoming in)
- **Real Exchange Rates and Skills** (with Vincent Bodart).
Journal of International Money and Finance, 67, 305-319, 2016
- **Empirical Welfare Analysis: When Preferences Matter** (with Christelle Sapata).
Social Choice and Welfare, 46(3), 521-542, 2016.
- **Real Exchange Rates, Commodity Prices and Structural Factors in Developing Countries** (with Vincent Bodart and Bertrand Candelon)
Journal of International Money and Finance, 51, 264-284, 2015.
- **Trade integration and trade imbalances in the European Union: a network perspective** (with Jean-Charles Delvenne and Gautier Krings).
PLOS ONE, 9(1): e83448, 2014.
- **Simulations of mutual insurance of macroeconomic risks - appendix** to Fiscal Integration and Growth Stimulation in Europe (with Jacques H. Drèze and Alain Durré).
Louvain Economic Review, 80(2), 5-45, 2014.
- **The Asymmetric Commodity Inventory Effect on the Optimal Hedge Ratio** (with Besik Samkharadze).
Journal of Futures Markets, 33(9), 868-888, 2013.

- **An ex-post View of Inequality of Opportunity in France and its Regions** (with Christelle Sapata).
Journal of Labour Research, 34(3), 281-311, 2013.
- **Real Exchanges Rates in Commodity Producing Countries: A Reappraisal** (with Vincent Bodart and Bertrand Candelon).
Journal of International Money and Finance, 31(6), 1482-1502, 2012.

Discussion papers

- **Emergence of Sovereign Wealth Funds** (with Wessel Vermeulen).
OxCarre WP 2014/148 and CREA DP 2014/25
- **Dissecting the Act of God: An Exploration of the effect of Religion on Economic Activity** (with Anastasia Litina).
CREA DP 2014/09.
- **Specific Markov-switching behaviour for ARMA parameters** (with Arnaud Dufays).
CREA DP 2014/07 and CORE DP 2014/14.
- **Commodities Volatility and the Theory of Storage** (with Arnaud Dufays).
CORE DP 2012/37 and CREA DP 2013/07.
- **Commodities Inventory Effect.**
CORE DP 2010/40. Preliminary version of "Commodities Volatility and the Theory of Storage".

Work in progress

- **Do macroprudential policies increase inequality?** (with J. Oliveira)
- **The revived interest of central banks for gold** (with M. Joëts)
- **Interest rates shocks and developing countries: the commodity price channel** (with V. Bodart)
- **Cross-border Majority Acquisitions of GCC Sovereign Wealth Funds: a Threat for the Economy?** (with J. Amar et C. Lecourt)

Others

- Des Prix ou des Salaires, qui mène la Danse en Belgique ? (with Vincent Bodart and Vincent Scourneau). *Regards Econ., IRES*, n°82, 2010.
- Perspectives Eco 2012-2013 (with V. Bodart et alii.). *Regards Econ., IRES*, n°97.
- Perspectives Eco 2012 (with V. Bodart et alii.). *Regards Econ., IRES*, n°94.
- Perspectives Eco 2011-2012 (with V. Bodart et alii.). *Regards Econ., IRES*, n°89.
- Perspectives Eco 2011 (with V. Bodart et alii.). *Regards Econ., IRES*, n°84.
- Perspectives Eco 2010-2011 (with V. Bodart et alii.). *Regards Econ., IRES*, n°81.
- Perspectives Eco 2010 (with V. Bodart et alii.). *Regards Econ., IRES*, n°76.
- Perspectives Eco 2009-2010 (with V. Bodart et alii.). *Regards Econ., IRES*, n°71.
- Perspectives Eco 2009 (with V. Bodart et alii.). *Regards Econ., IRES*, n°65.
- Perspectives Eco 2008-2009 (with V. Bodart et alii.). *Regards Econ., IRES*, n°61.
- Analyse conceptuelle de l'affectio societatis en droit luxembourgeois (with O. Wuidar)
Contribution luxembourgeoise pour le bicentenaire du code civil, Portalis, 2004

Referee for

African Journal of Agricultural Research, American Journal Agricultural Economics, Applied Economic Perspectives & Policy, Bulletin of Economic Research, Emerging Markets Finance and Trade, Empirical Economics, International Economics, Journal de la Société Française de Statistique, Journal of Banking and Finance, Journal of Economic Growth, Journal of Futures Markets, Louvain Economic Review, Review of Income and Wealth, World Development.

Communications at seminars and conferences

- Third BCL Workshop on Household Finance and Consumption, June 2015, Luxembourg.
- Third International Symposium on Energy and Finance Issues, March 2015, Paris, France;
- The Eighth Methods in International Finance Network Annual Workshop, December 2014, Paris, France
- Conference on Econometric Methods for Banking and Finance, Poster session, September 2014, Lisboa, Portugal
- CERGAM research seminar (invited speaker), Université Aix-Marseille, September 2014, Aix-en-Provence, France
- Research Seminar (invited speaker), Université de Lille, September 2014, Lille, France
- Macro Lunch Seminar, Université Catholique de Louvain, May 2014, Louvain-la-Neuve, Belgium
- CREA Research Seminar, University of Luxembourg, April 2014, Luxembourg
- Journée d'Econométrie, Nanterre University, December 11, 2013, Paris, France
- CEPS/INSTEAD Seminar Series (invited speaker), October 2013, Esch-sur-Alzette, Luxembourg
- The Seventh Methods in International Finance Network Annual Workshop, September 2013, Namur, Belgium
- OxCarre Seminar series (invited speaker), May 2013, Oxford, UK
- CSAE Conference 2013: Economic Development in Africa, 17-19 March 2013, St Catherine's College, Oxford, UK
- Workshop on Financial Risks, January 23-24, 2013, Orléans, France
- Macroeconometric Workshop, Deutsches Institut für Wirtschaftsforschung (DIW), poster session, December 2012, Berlin, Germany
- CREA Research Seminar, University of Luxembourg, November 2012, Luxembourg
- Journée d'Econométrie, Nanterre University, poster session, November 2012, Paris, France
- The Sixth Methods in International Finance Network Annual Workshop, August 2012, Sydney, Australia
- Workshop, Université Catholique de Louvain, January 2012, Louvain-la-Neuve, Belgium
- The Fifth Methods in International Finance Network Annual Workshop, October 20-21, 2011, Orléans, France
- 10th OxMetrics User Conference, School of Business and Economics, Poster Session, Maastricht University, September 1-2, 2011, Maastricht, The Netherlands
- Doctoral Workshop, Université Catholique de Louvain, May 2011, Louvain-la-Neuve, Belgium
- Journée d'Econométrie - Développements Récents de l'Econométrie Appliquée à la Finance, Nanterre University, November 24, 2010, Paris, France
- The Fourth Methods in International Finance Network Annual Workshop, October 16-17, 2010, Jinan (ShanDong), China
- Doctoral Workshop, Université Catholique de Louvain, May 2010, Louvain-la-Neuve, Belgium
- Spring Meeting of Young Economists, University of Luxembourg, April 2010, Luxembourg
- European Doctoral Program Jamboree, Universitat Pompeu Fabra, March 2010, Barcelona, Spain
- Macro Lunch Seminar, Université Catholique de Louvain, March 2010, Louvain-la-Neuve, Belgium
- Doctoral Workshop, Université Catholique de Louvain, January 22, 2009, Louvain-la-Neuve, Belgium

Professional and Teaching Experiences

Main appointments

- Associate professor (“Maître de conference”) at Aix-Marseille University, September 2016 - now
- Head of Master I CFFP, Aix-Marseille University, November 2016 - now
- Macro-prudential analyst at CSSF, Luxembourg, November 2014 – now

- Post-doc economist at CREA, University of Luxembourg, September 2012 – October 2014
- Research assistant at IRES and CORE, Université catholique de Louvain, September 2007 – August 2012
- Economist in the Office (*Cabinet*) of the Belgian Ministry of Finance, November 2005 – August 2007
- Legal/credit analyst in the Corporate department of Allen & Overy Luxembourg, September 2003 – August 2005

Teaching experience

- Econometrics of commodities (Master II, 6h, Aix-Marseille University, 2016-now)
- Market Finance (Magistère 1, 24h, Aix-Marseille University, 2016-now)
- Time Series (Master I, 24h, Aix-Marseille University, 2016-now)
- Commodities (Master II, 12h, Aix-Marseille University, 2016-now)
- Structured Finance (Master II, 12h, Aix-Marseille University, 2016-now)
- Statistics III (Magistère 1, 24h, Aix-Marseille University, 2016-now)
- Financial Econometrics (master II, as lecturer, 22h, Aix-Marseille University, 2015-now)
- International finance (master I, as lecturer, 30h, Uni. Lux, 2012-now)
- Risk management in finance (master II, as lecturer, 16h, Aix-Marseille University, 2014-2015)
- Applied Econometrics (bachelor level, as lecturer, 30h, UCL, 2013-2015)

- Time series (bachelor level, as teaching assistant, UCL, 2007-2012)
- Microeconometrics (bachelor level, as teaching assistant, UCL, 2010-2011)
- International Economics (bachelor level, as teaching assistant, UCL, 2009-2011)
- Macroeconomics (bachelor level, as teaching assistant, UCL, 2007-2008)

Secondary appointments/Visits abroad/Consultancy

- Member of the Advisory Technical Committee of the European systemic Risk Board (ESRB)
- Alternate member of the Financial Stability Committee (ECB)
- Member of the Expert Group on Shadow Banking (ESRB), 2014-2016
- Analyst at the Service d’Analyse Economique (IRES/UCL), September 2008 – August 2012
- Internship in the Financial Stability department of the National Bank of Belgium, September 2010-March 2011
- Research stay (on exchange rates project) at University of Maastricht, March 2010 – June 2010
- Study on tax elasticities for the Walloon Region, Belgium, 2012

Scholarships and awards

- Erasmus Europe Research Grant, University of Maastricht, the Netherlands, 2011
- Erasmus Europe Student Grant, University of Vienna, Austria, 2002