# Thomas Chuffart

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*Associate Professor, Université Paris Nanterre, EconomiX*
*Head of Master degree in Asset Management (GdA) and Banks, Money and Markets ((BMM))*

## Research Aera

**Econometrics** *Theory and applications*

- Time series analysis
- Natural ressources, risks, finance, Carry-trades
- Regime Switching models

**Machine Learning** *Applications*

- Big data
- Text mining and topics modeling

## Professional

**Université de Paris Nanterre** — **Nanterre**
*Associate Professor* — *Sept 2020–*

**Université de Franche-Comté** — **Besançon**
*Associate Professor - Co-director of the bachelor Economics and Management.* — *2017–2020*

**Université Lille 2 Droit et Santé** — **Lille**
*Temporary Lecturer* — *2016–2017*

**Université Lille 3 Sciences humaines et sociales** — **Lille**
*Temporary Lecturer* — *2015–2016*

## Education

**Aix-Marseille Université** — **Marseille**
*PhD in Economics With highest honors.* — *2012–2016*
Supervised by Anne Péguin-Feissolle and Emmanuel Flachaire
Title: Specification issues in conditional volatility models
Menbers of the Jury: Prof M. Billio, Prof C. Hurlin, Prof S. Laurent, Prof J.M Zakoïan

**Aix-Marseille Université** — **Marseille**
*Master, Major* — *2010–2012*
Econometrics and finance - Option: Econometrics

**Université Lille 3 Sciences humaines et sociales** — **Villeneuve d'Ascq**
*Bachelor* — *2007–2010*
Mathematics and computer sciences applied in social sciences (Economics)

**Université Lille 1** — **Villeneuve d'Ascq**
*DUT* — *2006–2007*
1st year in a technology institute (french diploma) - computer science / 1st semester validate

## Publications, Work in progress and Projects

### Publications

Chuffart, T. and Dell'Eva, C. (2020). "The role of carry trades on the effectiveness of Japan's quantitative easing". *International Economics*. ISSN: 2110-7017.

Chuffart, T. and Hooper, E. (2019). “An investigation of oil prices impact on sovereign credit default swaps in Russia and Venezuela”. *Energy Economics* 80, pp. 904–916. ISSN: 0140-9883.

Chuffart, T., Flachaire, E., and Péguin-Feissolle, A. (2018). “Testing for misspecification in the short-run component of GARCH-type models”. *Studies in Nonlinear Dynamics & Econometrics* 22.5, pp. 1–17.

Chuffart, T. (2015). “Selection Criteria in Regime Switching Conditional Volatility Models”. *Econometrics* 3.2, p. 289. ISSN: 2225-1146s.

### Toolbox

Chuffart, T. (2017). “An Implementation of Markov Switching GARCH Models in Matlab”. *Available at SSRN*.

### Work in Progress and Projects

Chuffart, T. and Sanhaji, B. (2019). “Misspecification tests in conditional covariances for large dimensions”.

Chuffart, T. (2019). “Sentometrics, big-data and monetary policy”.

## Teaching Experience and responsibilities

**Université de Paris-Nanterre** — **Nanterre**
*Assiant professor in economics* — *2020– now*
**Director** of the Master of Asset Management and Banks, Money and Markets (BMM)
- Monetary and Financial Economics
- Econometrics: Big Data, Econometric software (Master level)
- International Finance (Master level)

**Université de Franche-Comté** — **Besançon**
*Assiant professor in economics* — *2017– 2021*
**Co-director** with Julie Beugnot of the bachelor Economics and Management
- Introduction to Macroeconomics (Bachelor 1st and 2nd years)
- Econometrics: times series, panel data (Master degree)
- Statistics (Bachelor 2nd year)

**Université Lille 2 Droit et Santé** — **Lille**
*Teaching assistant in economics* — *2016–2017*
- Introduction to Macroeconomics (Bachelor 1st year)
- Statistical methods (Bachelor, 3rd year)

**Université Lille 3 Sciences Humaines et Sociales** — **Lille**
*Teaching assistant in economics:* — *2015–2016*
- Microeconomics: consumer and producer (Bachelor, all years)

**Aix-Marseille Université** — **Marseille**
*Teaching assistant in econometrics and quantitative methods:* — *2012–2015*
- Statistical methods (Bachelor 2nd year)
- Econometrics (Bachelor, 3rd year)

## Communications

### Organization

Co-organizer of the workshop *Big Data, Press and Monetary Policy* — October the 12th 2021

Co-organizer of the 36th International Symposium on Money, Banking and Finance — June 2019

### International visiting

Center for Research in Finance and Management (CeReFiM), Namur University
Invited by Jean-Yves Gnabo — November – June 2019

Centre Inter-univ. de Recherche en Économie Quantitative, Montréal
Invited by the CIREQ — April – August 2015

Dipartimento di Economia Università Ca’ Foscari di Venezia
Invited by Monica Billio — January – March 2015

### Local seminars

LMB seminar (June 2018) — Besançon

CRESE internal seminar (January 2018) Besançon
INRA internal seminar (May 2017) Rennes
Ca'Foscari internal seminar (February 2015) Venezia
AMSE PhD seminar (January 2014) Marseille
AMSE PhD seminar (October 2012) Marseille

**International conferences**

**2019**

23rd International Conference on Macroeconomic Analysis and International Finance Rethymno

**2016**

2016 Anual Meeting of the Association of Southern European Economic Theorists Thessaloniki
2016 Commodity Markets Conference Hanover
4th International Symposium in Computational Economics and Finance Paris

**2015**

11th World Congress of the Econometric Society, *Organization helping* Montréal
2nd Conference of the International Association for Applied Econometrics Thessaloniki
55ème congrés annuel de la Société Canadienne de Sciences Économique Montréal
8th International Conference on Computational and Financial Econometrics Pisa
14ème Journées d'économétrie appliquées à la finance Nanterre

**2014**

1st International Association for Applied Econometrics London
22nd Symposium of the Society for Nonlinear Dynamics and Econometrics New-York

**2013**

13th OxMetrics User Conference Aarhus
18th International Conference on Computing in Economics and Finance Vancouver

**Summer school**

Oxmetrics summer school, Aix-en-Provence July 2014

**Dissemination of scientific work**

**La vie économique** https://lavieeconomique.ch/fr/2019/10/chuffart-11-2019fr/

## Computational skills

**Matlab**: Development of an unofficial toolbox
**Econometric software**: R, GRETL, STATA, SAS
**Website**: HTML, PHP, SQL, Wordpress, SPIP
**Python**: Intermediate
**C,Java**: Beginner

## Grants

***BIG-POL*** Funding by COMUE Université Paris Lumières (around 7000 euros)
***BIG-POL*** Funding by the Bourgogne-Franche-Comté (around 12000 euros)
***Chrysalide*** Université de Franche-Comté - 2000 euros - 2019
***Chrysalide*** Université de Franche-Comté - 5000 euros - 2018

## Referee activity

**Referee for**: Energy Economics, International Journal of Forecasting, International Economics, Pacific Economic Review, Finance Research letter, Revue Économique

## Administrative duties

**2022 –** : Elected as co-director of Economics department

**2022**: Member of hiring comitees of University of Franche-Comté (CRESE), University Paris 1 (CES), University of Paris Nanterre (EconomiX)

**2020 –** : Elected member at the Economics CCD of Paris Nanterre University