

NICOLAS LEGRAND

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Born on March 28th, 1990

Full driving licence (car & motorbike)

EDUCATION

since 2013: **Ph.D student at AgroParisTech** (Paris Institute of Technology for Life, Food and Environmental Sciences).

Title: Empirical studies of the macroeconomic causes of price volatility in agricultural commodity markets.

Research Interests: Macroeconometrics, agricultural price dynamics, financial markets, public policies design, agricultural and resource economics, econometrics of dynamic equilibrium models.

Postgraduate Courses:

January 23-30, 2015: "ZICE" winter school at the **Zurich Center for Financial Computational Economics** on numerical methods and computer technology, and their application to economic modeling and analysis.

August 16-31, 2014: Summer school at the **London School of Economics** "Tools for macroeconomists"

June 9-13, 2014: Dynare Summer school at the **Banque of France** on the resolution and estimation of Dynamic Stochastic General Equilibrium (DSGE) models.

2013-2014: **Visiting student at the ENSAE** on Advanced Econometrics of Times Series and Macroeconometrics.

2012-2013: **Master's degree with highest honors in Energy and Environmental Economics at ParisTech University** Econometrics, Agricultural and Resources Economics, Risk and Uncertainty Economics, Catastrophic Risks and Insurance Markets, Agricultural and Energy Commodity Trading, Applied Modeling of Financial Markets and Energy.

2010-2013: **Agricultural Engineer at AgroParisTech** (Paris Institute of Technology for Life, Food and Environmental Sciences).

2008-2010: Preparatory classes for the national examination for admission to the Grandes Ecoles at the **Janson de Sailly lycee (Paris)**.

June 2008: Baccalaureate (secondary school leaving diploma) specializing in Maths, Physics, Chemistry, Biology and English, **passed with distinction**.

EXPERIENCE

2014-2015: **Teaching Assistant at AgroParisTech:**

3rd year: Introductory lecture to the game theory basics;

4th year: tutorials in microeconomics and macroeconomics lectures on growth theory and labour markets;

2011-2013: **Apprentice at the Europlace Institute of Finance (EIF):**

Participation in the research programs of the **Agriculture, Food and Forestry**: I studied the causes of price volatility in agricultural markets and the consequences on food security. The objective of my work was to determine **the different causes of price volatility** with statistical tools. It was focused on the structural explanations of price instability.

April-May 2011: Internship in a **mussels farm** on Groix Island (Brittany): participation in all activities related to the production and sales of **rope mussels**: collection, packaging, preparation of gatherers, boat and water tank maintenance.

PUBLICATIONS

Working papers: "Estimating the Competitive Storage Model with Trending Commodity Prices." (with Christophe Gouel) EconomiX Working Paper, 2015-15. (revise and resubmit in the *Journal of Applied Econometrics*).

Work in progress: "The Role of Fundamentals in the Volatility of Global Grains Market: A Bayesian Structural Approach", (with C.Gouel);

“Impacts of Storage and Investment Constraints on Commodity Price Dynamics in Spot and Futures Markets: a Cross Commodity Analysis between the Energy, Mineral and Agricultural Sectors”,
(with Assia Elgouacem).

SELECTED CONFERENCES AND SEMINARS PRESENTATIONS

August 22-26, 2016: (forthcoming in the selected paper session) **31st Annual Congress of the European Economic Association** and **69th European Meeting of The Econometric Society** (Geneva, Switzerland).

July 31- August 2, 2016: (forthcoming in the selected paper session) **2016 Agricultural and Applied Economics Association Annual Meeting** (Boston, USA).

June 3-4, 2016: (forthcoming) **2016 Commodity Markets Conference** (Hannover, Germany).

December 10-11, 2015: **9th Days on Social Science Research** (Nancy, France).

August 8-14, 2015: **International Conference of Agricultural Economists** (Milan, Italy).
Theme : « *agriculture in an interconnected world* ».

June 8 -10, 2015: Workshop of the **European Association of Agricultural Economists** (Roma, Italy).

SKILLS

Languages: French: Native speaker
English : Fluent (Advanced level-C1 in the European Framework of Reference)
Spanish : good working knowledge (second language at school for 8 years)

Computer skills: Office automation software (Word, Excel, PPT...) and **statistical programming languages** under R, SAS or MATLAB software.

Tennis: Federal initiator diploma – instructor in the club **ES Nanterre** for players aged between 5 to 17.

PERSONAL INTERESTS

Voluntary activities: **Elected board member of AgroParisTech:** Doctoral students' representative, involvement into the political decisions made by the school.

Joint treasurer for the Sports Office: Participation in the organization of sports events with the management responsibility of a 12k€ budget.

Tuteur Agro: Stakeholder with pupils of lycees in Ile de France: I organized activities and cultural outings, academic and methodological support for scholarship deserving students in preparatory classes.

Hobbies: Football, Rugby, Handball, Tennis in competition and skiing for fun.

Travels: USA, Morocco, Mauritania and around Europe.