MARC JOËTS

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FIELD OF EXPERTISE

Empirical Macro/Finance; Energy and Climate Economics; Time Series; Applied AI

PROFESSIONAL EXPERIENCE

2019-Present	Professor of Finance, IESEG School of Management
2013-Present	Associate researcher, University Paris Nanterre
2018-2019	Senior Economist/Data Scientist, QuantCube Technology
2015-2018	Economist/Senior Researcher, Banque de France (International Macroeconomic Division)
2014	Visiting Research Fellow, Fondazione Eni Enrico Mattei (FEEM)
2013	Visiting Research Fellow, Maastricht University
2013-2015	Assistant Prof. of Economics, IPAG Business School
2010	Economist (intership), ENGIE

AFFILIATIONS

2019-Present	Associate researcher, LEM-CNRS (Univ. of Lille)
2013-Present	Associate researcher, EconomiX-CNRS (Univ. Paris Nanterre)
2010-Present	Member of European Economic Association (EEA); International Association of Energy Economics (IAEE); International Association of Applied Econometrics (IAAE); Association Française des Sciences Economiques (AFSE)

EDUCATION

2010-2013	Ph.D Economics (highest honors), Univ. Paris Nanterre
2013-Present	MSc. Applied Economics (highest honors), Univ. Paris Nanterre

HONORS, AWARDS & FELLOWSHIPS

2015	ANDESE Award (runner up) for the best PhD dissertation
2015	Van Gogh research grant (with B. Candelon and C.J.M. Kool)
2014	Louis Forest/Aguirre-Basualdo Award for the best PhD dissertation, Chancellerie des Universités de Paris
2013	USAEE/IAEE 2nd Dennis J. O'Brien Student Paper Award (Alaska)
2013	IAEE Daegu 2nd Best Student Paper Award (South Korea)
2013	European IAEE Student Paper Award (Germany)
2012	USAEE/IAEE 2nd Dennis J. O'Brien Best Student Paper Award (Austin TX)
2012	Nominated for the FAEE Best Student Paper Award (Paris)
2012	Grant for the 3rd Workshop on Energy and CO2 markets (Valencia)
2010-2013	Doctoral Fellowship, French Ministry of Research
2009	Master Fellowship

ACADEMIC PUBLICATIONS

Multiple bubbles in the European Union Emission Trading Scheme, **Energy Policy**, vol. 107, p. 119-130, 2017 (with A. Creti)

Economic and environmental implications of hydropower concession renewals: A case study in Southern France, **Revue Economique** 2017 (with A. Creti and F. Pontoni)

On the link between current account and oil price fluctuations in diversified economies: The case of Canada, **International Economics**, vol. 152, p. 63-78, 2017 (with B. Gnimassoun and T. Razafindrabe)

Does the volatility of commodity prices reflect macroeconomic uncertainty?, **Energy Economics**, vol. 68, p. 313-326, 2017 (with V. Mignon and T. Razafindrabe)

Heterogeneous beliefs, regret, and uncertainty: The role of speculation in energy price dynamics, **European Journal of Operational Research**, vol. 247, p. 204-215, 2015

On the link between oil and commodity prices: A panel VAR approach, **Energy Study Review**, vol. 20, n°3, 2014 (with E. Hache and V. Brémond)

Energy Price Transmissions during Extreme Movements, **Economic Modelling**, vol. 40, p. 392-399, 2014

Testing for Granger-Causality in Distribution Tails: An Application to Oil Markets Integration, **Economic Modelling**, vol. 31, p. 276-285, 2013 (with B. Candelon and S. Tokpavi)

On the links between stock and commodity markets' volatility, **Energy Economics**, vol. 37, p. 16-29, 2013 (with V. Mignon and A. Creti)

Is price dynamics homogeneous across Eurozone countries?, **Journal of Economic Integration**, vol. 27, p. 609-632, 2012 (with D. Guerreiro and V. Mignon)

On the relationship between forward prices of crude oil and domestic fuel: A panel data cointegration approach, **International Economics**, vol. 126-127, 2012

On the link between forward energy prices: A nonlinear panel cointegration approach, **Energy Economics**, vol. 33, p. 1170-1175, 2011 (with V. Mignon)

BOOK CHAPTERS

Oil market volatility: Is macroeconomic uncertainty systematically transmitted to oil prices?, pp.31-50, Uncertainty, Expectations and Asset Price Dynamics: Essays in the Honor of Georges Prat (ed. F. Jawadi), Springer, 2018 (with V. Mignon and T. Razafindrabe)

Oil Price Shocks and Welfare Social Consequences, **IAEE Energy Forum** (ed. Elinar Hope), International Association of Energy Economics, 2014 (with T. Razafindrabe)

Mood-misattribution effect on energy finance: A biorhythm approach, International Symposia in Economic Theory and Econometrics (ed. W. Barnett, F. Jawadi), Emerald Publishing UK, 2012

OTHER PUBLICATIONS

Vers une financiarisation des marchés des matières premières, **Vie & Sciences de l'Entreprise** (edited by l'Association Nationale des Docteurs ès Sciences Economiques et en Sciences de Gestion), 2015.

Volatility and uncertainty are not the same!, **Blog du CEPII**, May 2015 (with V. Mignon and T. Razafindrabe)

Vers une financiarisation accrue des marchés de matières premières, **Blog du CEPII**, Oct. 2012 (with A. Creti and V. Mignon)

RECENT WORKING PAPERS & ONGOING WORKS

Global financial interconnectedness: A non-linear assessment of the uncertainty channel, Banque de France WP & EconomiX WP, 2018 (with B. Candelon and L. Ferrara)

PRESENTATIONS

Selected conferences and seminars

2018-2019
SNDE; Financial Markets and Nonlinear Dynamics (FNMD); IAAE; EcoMod; Banque de France; Bank of Japan.

2017-2016
IAAE; Euro Working Group; Computational and Financial Econometrics; Kent University; MIFN; AMSE-Greqam; Banque de France; Bank of England; Banco de Espana

2015
Computational and Financial Econometrics; MIFN; USAEE/IAEE North American conference; Banque de France; European Economic Association; Fondazione Eni Enrico Mattei; Dauphine University; U. Paris; Utrecht U.; Luxembourg U.; AFSE.

2013-2014
IAEE; European IAEE; USAEE/IAEE; U. Paris; AFSE.