# Arthur Thomas

## Personal Information

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**ENSAE Paris**
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## Academic positions

**Teaching Fellow for Computer Science in ENSAE Paris**
*Sept 2020 - École Nationale de la Statistique et de l'Administration Économique (ENSAE), France*

**CREST-ENSAE Affiliated Member**
*Mai 2021*

**Associated researcher in the Climate Economics Chair**
*Mai 2021*

**Associated researcher in the Chair of the Economics of Natural Gas**
*Oct 2017*

## Research interests

**Bayesian Econometrics; Noncausal Econometrics; Structural Econometrics; Energy economics; Forecasting; Machine Learning**

## Education

**PhD in Economics** 16 Oct 2017 - 14 Dec 2020
*LEMNA, Université de Nantes, EDGE, France*

- Tilte: *The Econometrics of Energy Demand: Identification and Forecast*
- Advisors: Benoît Sévi (Professeur, Université de Nantes)
- Co-Advisors: Olivier Massol (Associate professor, City, University of London & IFP School)

Committee::

- Karim Abadir (Professor of Financial Econometrics, Imperial College London, External Reviewer)
- Derek Bunn (Professor of Decision Sciences, London Business School)
- Dimitris Korobilis (Professor of Econometrics, University of Glasgow, External Reviewer)
- Valérie Mignon (Professeure des Universités, Université Paris Nanterre)

**Master of Science in Statistics** 2014-2017
*Diplôme d'ingénieur - France's Grandes écoles",ENSAI (RENNES) - National School for Statistics and Data Analysis*

**Preparatory classes (MP)** 2012-2014
*Lycée Henry Poincaré (Nancy)*

## Research activity

### Publications:

**How are day-ahead prices informative for predicting the next day's consumption of natural gas? Evidence from France, *The Energy Journal* (HCERES: A, CNRS: 1)** 2021
*avec Olivier Massol et Benoît Sévi*

### Working paper:

**A Structural Non-causal VAR Model of the Global Oil Market: the Role of Oil Supply News Shocks** 2020
*avec Zakaria Moussa*

**Considering real-time demand to forecast the U.S. natural gas price in real-time: The role of temperature data** 2020
*avec Benoît Sévi and Zakaria Moussa*

**The role of expectations in predicting the real prices of oil: a non-causal analysis** 2020

**Production intermittence in spot electricity markets: a behavioral simulations approach** 2019
*avec Albert Banal-Estanol, Olivier Massol et Augusto Ruperez Micola*

### Communications

*2020*

- Thé des économètres, Paris, France.
- $37^{th}$ International Conference of the French Finance Association (AFFI), Nantes, France.
- $19^{ème}$ Journée d'Économétrie, Développements Récents de l'Econométrie Appliquée à la Finance, EconomiX, Nanterre, France (présentation et discutions).
- 2nd International Conference Environmental Economics: A Focus on Natural Resources, University of Orleans.

*2019*

- Discutant junior invité au Séminaire doctorant, Université Paris Nanterre, France.

- $13^{th}$ International Conference on Computational and Financial Econometrics, London, UK.
- INFORMS Annual meeting 2019, Seattle, USA.
- $13^{th}$ Annual Trans-Atlantic Infraday Conference, Washington, USA.
- $18^{ème}$ Journée d'Économétrie, Développements Récents de l'Econométrie Appliquée à la Finance, EconomiX, Nanterre, France (présentation et discutions).
- Séminaire CREST-ENSAI 2019, Rennes, France.
- Thé des économètres, Orléans, France.
- Workshop in Financial Econometrics, Nantes, France.
- The $3^{rd}$ Commodity Markets Winter Workshop-Leibniz University, Hannover, Germany.
- Workshop EDGE 2019, Rennes, France.
- The $2^{nd}$ International Conference The Economics of Natural Gas, University Paris-Dauphine, Paris, France.

*2018*

- $12^{th}$ International Conference on Computational and Financial Econometrics, Pisa, Italy.
- $41^{st}$ edition of the IAEE international conference, Groningen, Netherland.
- FAEE summer workshop, Mines ParisTech, Paris, France (présentation et discutions).
- $29^{th}$ European Conference On Operational Research. Valencia, Spain.
- INFORMS 2018 Annual Meeting Phoenix, USA.
- $11^{th}$ Annual Trans-Atlantic Infraday Conference, Washington, USA.
- Commodities and Energy Market Organization in the Energy Transition Context, IFP Energies nouvelles, Rueil-Malmaison, France.

### Refereeing activities

*Annals of economics and statistics , Energy Journal, Energy Economics*

### Other research activities

- Conference organization:
  - $43^{rd}$ IAEE International Conference, Paris, France.
  - $37^{th}$ International Conference of the French Finance Association (AFFI), Nantes, France

- **Junior researcher associated in "Les Jeunes Economètres"**
  Les Jeunes Economètres is a working group created in September 2016 on time series econometrics. Its aim is to bring together young econometricians (doctoral students at the end of their thesis, post-doctoral fellows and young Associate professors) from the Paris region in order to encourage scientific collaboration and the setting up of funded projects. The group meets monthly at a seminar entitled "Thé des économètres" for presentations and discussions on theoretical and applied econometric issues. It currently includes 27 members from the Universities of Panthéon-Sorbonne, Paris Dauphine, Paris Nanterre, Paris 8, Paris 13, Orléans, Cergy, Nantes, ENSAE (CREST), ESSEC Business School and Paris School of Economics

## References

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## Teaching activities

**Teaching assistant**
**Deep Learning: Models and Optimization (6h)** Janv 2021
*M2-ENSAE*

**Lecturer:**
**Time series econometrics (18h)** Janv 2021
*M2-EEET Université Paris-Saclay*

**Lecturer: Introduction to Python (6h)** 2020
*M2- ENSAE*

**Lecturer: Introduction to R (6h)** 2020
*M2 -ENSAE*

**Teaching assistant: Econometrics (30h)** 2019
*Pantheon-Sorbonne Master In Economics*
Université Paris 1 Panthéon Sorbonne
**Teaching assistant: Time series modelling (40h)** 2017
*Université Paris-Descartes*

## Miscellaneous

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|---|---|
| *Languages* | Français (Native)<br>English - TOEIC: 890/990<br>German- level A2 |
| *Sofware* | Java, C++ and C# |
| *Statistical software* | Stata, SAS, R, Python, Matlab and Julia, GPU |