Guillaume Chevillon

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RESEARCH INTERESTS: **Macroeconometrics and Forecasting**

CURRENT POSITION: **ESSEC Business School**, Paris, Associate Professor of Econometrics (since 2010)

EDUCATION

2000 – 2004	D.Phil. (PhD) in Economics, **University of Oxford** *Thesis: Multi-Step Estimation for Forecasting Economic Processes,* advisor: D. F. Hendry
1998 – 2000	M.Phil. in Economics, **Brasenose College, University of Oxford.**
1993 – 1998	M.Sc. in Executive Engineering (Diplôme d'Ingénieur), **Ecole des Mines de Paris** (ParisTech)

PAST PROFESSIONAL POSITIONS

ACADEMIC APPOINTMENTS

	ESSEC Business School, Paris
Since 2010	Associate Professor of Econometrics and Statistics.
2006 – 2009	Assistant Professor of Econometrics and Statistics.
Since 2008	**CREST-INSEE, Paris, Macroeconomics Laboratory,** Researcher
2003 – 2006	**Sciences-Po University, Paris** Research fellow at OFCE.

OTHER APPOINTMENTS

2012 – 2013	**Economics Department, New York University** Visiting Scholar
Fall 2012	**Money and Macro Function, Federal Reserve Bank of New York** Visiting Scholar
Fall 2011	**Economics Department, University of Oxford** Visiting Professor.
2007 – 2010	**Economics Department, Brown University** Visiting Scholar (annual stays)
2000 – 2002	**Economics Department, University of Oxford** Research Assistant for Prof D. F. Hendry.

ACADEMIC PUBLICATIONS

- *Robust Cointegration Testing in the Presence of Weak Trends, with an Application to the Human Origin of Global Warming,* ***Econometric Reviews*** *(forthcoming)*
- *Inference in Models with Adaptive Learning,* with M. Massmann and S. Mavroeidis.
  Journal of Monetary Economics (2010), 57(3), pp 341-51.
- *Physical Market Determinants of the Price of Crude Oil and the Market Premium*, with C. Rifflart;
  Energy Economics (2009), 31(4), 537-49.
- *Multi-Step Forecasting in Emerging Economies: An Investigation of the South African GDP*,
  International Journal of Forecasting (2009); 25(3), 602-28.
- *Direct Multi-Step Estimation and Forecasting*,
  Journal of Economic Surveys (2007); 21(4) pp 746-85
- *Non-Parametric Direct Multi-Step Estimation for Forecasting Economic Processes*, with D. F. Hendry;
  International Journal of Forecasting (2005), 21(2) pp 201-18

- *Multi-Step Forecast Error Correction: a comment on "Evaluating Predictive Densities of U.S. Output Growth and Inflation in a Large Macroeconomic Data Set"* by B. Rossi and T. Sekhposyan, **International Journal of Forecasting** (2014), 30(3) pp. 683-7.

MANUSCRIPTS

Econometrics

• *Learning can generate Long Memory (with Sophocles Mavroeidis, Oxford)*
• *Long Memory through Marginalization, with Alain Hecq (Maastricht) and Sébastien Laurent (Aix-Marseille & GREQAM)*
• *Robust inference in structural VARs with long-run restrictions, with Sophocles Mavroeidis (Oxford) and Zhaoguo Zhan (Tsinghua)*

Forecasting

• *Detecting and Forecasting Bubbles in a Near-Explosive Random Coefficient Model, with A. Banerjee (Durham University) and M. Kratz (Essec)*
• *Robustness of Long-Run Predictive Regressions to Dynamic Misspecification*
• *Multistep Forecasting in the Presence of Location Shifts,* ***R&R International Journal of Forecasting***

Macroeconomics & Finance

• *The Shadow of a Doubt (with Sophocles Mavroeidis, Oxford)*
• *Voting and Influence in shareholder meetings, with P. Charléty (Essec)*

PUBLICATIONS IN FRENCH

Articles

• *Strategic Voting in Shareholder Meetings (Stratégies de Vote en Assemblée Générale Face aux Résolutions Externes)*, with P. Charléty and Mouna Messaoudi. **Revue Française de Gestion** (2009), 198-199, pp 277-96.

General interest

• *Analyse économétrique et compréhension des erreurs de prévision*, Revue de l'OFCE, 95, Oct. 2005

• *Brouillard autour des puits de pétrole,* with C. Rifflart, Lettre de l'OFCE, 253, Oct. 2004.

• *Les tribulations de la parité euro/dollar*, in collaboration, Lettre de l'OFCE, 252, Jun 2004

Reports and Chapters

• *The Impact of the Recent Euro Appreciation on Tourism in France,* with Xavier Timbeau (OFCE). In Artus & Fontagné, "Evolution Récente du commerce extérieur Français", Rapport du Conseil d'Analyse Economique, Nov 2006.

• *Perspectives économiques 2005-2009: les voies d'une croissance autonome et soutenue,* with E. Heyer and M. Lemoine, Rapport pour le Sénat, 70, 2004.

• *Perspectives économiques 2004-2008 pour un bon équilibre entre croissance et assainissement structurel des finances publiques*, with V. Chauvin and E. Heyer, Rapport pour le Sénat, 69, 2003.

OPINIONS AND MEDIA

Newspapers & ESSEC Knowledge

• How econometrics helps us explain Climate Change. *17 October 2014*
• Three Big Questions Preoccupying Economists *ESSEC Knowledge 18 September 2014, republished in Economie Matin (8 October 2014)*
• *Homo-oeconomicus : un comportement modèle ou un modèle de comportement ?* La Tribune, 22/4/2013
• *Tous les électeurs sont-ils égaux ?* Le Cercle-Les Echos, 7/12/2012
• *Buts et abus d'une constitution*, Libération, Rebonds 24/09/2004.

Radio

2014/15: I participate on economics questions at France info, "Un jour une question" by Emmanuel Davidenkoff

24/9: Qu'est-ce qu'une Politique Keynésienne ?
14/10: Pourquoi l'Europe impose-t-elle un déficit public inférieur à 3%?
23/10: Le Parlement s'apprête à voter le budget. Mais depuis quelle année est-ce le cas ?
1/12: Pourquoi dit-on souvent que le prix Nobel d'Economie n'est pas un vrai prix Nobel ?
3/12: Pourquoi les chiffres du chômage de Pôle emploi et de l'Insee sont-ils différents ?

ACADEMIC PARTICIPATION

Awards & Grants

• Two grants by the Labex MME-DII in 2014
• Five grants by the Research Center at ESSEC since 2007
• Research grant, Europlace Institute of Finance (in collaboration), 2007, Paris
• Best core papers performance in the MPhil in Economics, 1999, Oxford.

Refereeing

Actualité Economique; International Journal of Forecasting; International Review of Economics and Finance; Econometric Reviews, Econometrics Journal, Energy Economics; Journal of Business and Economic Statistics; Journal of Economic Dynamics and Control; Journal of Economic Surveys; Journal of the Royal Statistical Society, series B; Journal of Time Series Analysis; OEconomia; Oxford Bulletin of Economics and Statistics; Revue Economique;

Conference Presentations & Invited Seminars

2014: *ESSEC, GREQAM (Aix), Leibniz University (Hannover), SNDE (New York), Durham Business School, ESSEC-CENTRALE Big Data conference (Paris), Summer Institute of the NBER (Cambridge, MA), ESEM (Toulouse), Econometrics Conference, INET (Oxford), Oxmetrics Users Conference (London), CREST, French Econometrics Conference in hon. of C. Gourieroux (Paris), CFE-ERCIM conference (Pisa), EC^2 Meeting (Barcelona).*
2013: *Applied Financial Time Series Workshop (HEC Montréal & CIRPEE), Baruch College (CUNY), NYU, Oxford University, NBER/NSF Time Series conference (Washington, DC), Methods in International Finance Network (Namur), 7th International Conference on Computational and Financial Econometrics (London).*
2012: *CREST (Paris), SNDE Symposium (Istanbul), Durham Business School (UK). SMU-ESSEC Symposium on Financial Econometrics (Singapore), NBER/NSF Time Series Conference (College Station, TX, US), Federal Reserve Bank of New York, State University of New York (at Albany)*
2011: *SNDE Symposium (Washington, DC), ESEM (Oslo). Nuffield College (Oxford), IIF/Banque de France Forecasting workshop (Paris)*
2010: *Paris-1 University, EDF-Wipfor,(Clamart), Netherlands Econometric Study Group (Leuven), NBER Summer Institute (Cambridge, MA), GREQAM (Aix-Marseille), Erasmus Universiteit (Rotterdam), EC2 (Toulouse)*
2009: *1st Macro Forecasting Conference (Rome), CREST-INSEE (Paris), Far Eastern & South Asian Meetings of the ES (Tokyo). Congrès de l'AFSE (Nanterre), 3rd Conference of the Granger Centre (Nottingham), Nordic Econometric Meeting (Lund), Granger Centre for Time Series (Nottingham)*
2008: *CREST-INSEE (Paris), Netherlands Econometric Study Group (Tilburg), International Symposium on Forecasting (Nice), ES Australasian Meeting (Wellington), ES Far and Middle Eastern Meetings (Singapore), Granger Centre Annual Conference (Nottingham), Learning and Macro Policy (Cambridge), Forecasting under Model Instability workshop (Cambridge), Maastricht Universiteit*
2007: *ES Far Eastern Meeting (Taipei), Conference in the Honour of David Hendry (Oxford), EEA/ES Meeting (Budapest), T2M (Cergy-Pontoise), Brown University (Providence)*
2006: *EEA/EES Meeting (Vienna), NBER/NSF Time Series Conference (Montreal), Journée d'Econometrie at EconomiX (Nanterre), LACEA/LAMES Meetings (Mexico City), All China Economics Conference (Hong Kong)*
2005: *AEA/ES North American Winter Meeting (Philadelphia), ESSEC (Cergy-Pontoise), CREST-INSEE (Paris), NBER/NSF Time Series Conference (Heidelberg & Kaiserslautern)*
2003: *Irish Economic Association Annual Conference (Limerick), Sciences-Po/OFCE (Paris)*
2002: *Nuffield College (Oxford)*

Other Conference Invitations

EEM/ESF Workshop (Florence 2002), EEM/ESF Workshop (Alghero, 2003), Arne Ryde Symposium (Lund, 2007), Conference in the Honor of Peter Phillips (Singapore, 2008), Stats in the Château (Jouy-en-Josas, 2009), NBER Summer Institute (Watson/West meeting, 2009/10/11; Cambridge, MA)

Conference Organization

As Co-Organizer and host
2015: ESSEC & UCP workshop on « Current Trends in Time Series Econometrics: Nonlinearity & Robustness »
2014: Banque de France & ESSEC workshop on Expectations & Forecasting, December 10.

As Member of the Scientific Committee
2015: Symposium of the Society for Nonlinear Dynamics and Econometrics, BI Norway.

PhD Committee

Julien Penasse (Tilburg University, UCP & ESSEC), 2014
Songlin Zheng (Université de Cergy-Pontoise & ESSEC), 2013

Student Supervision

Oana PEIA *as PhD coadvidsor*

Joonsuk KWON -- International parity relationships between Korea and USA, *(Master in Economics ESSEC-Université de Cergy-Pontoise, 2014*)
Chee Meng TAN *(Master in Economics ESSEC-University de Cergy-Pontoise, 2010):*
Assessing the New Keynesian Phillips Curve under bounded rationality and learning in the Euro area.
Oana PEIA *(Master in Economics ESSEC-University de Cergy-Pontoise, 2012):*
Jean-Damien Villiers (MSc in Management, ESSEC, 2013, winner of the CFA Society Quant Award)

Participation at ESSEC

Member of the Scientific Committee (ESSEC, since 2014)
Elected to the Faculty Senate (ESSEC, since 2013)
Elected to the Evaluation Committee of Faculty Members at ESSEC (2010-12, representing Associate Professors).
Member of various Teaching and Pedagogical Committees & Juries at ESSEC (2006-12)
ESSEC Statistics and Econometrics seminar co-organizer (ESSEC, since 2006)

TEACHING EXPERIENCE

Graduate

Time Series (ESSEC & U Cergy-Pontoise, since 2006; Sciences-Po, 2004-6; U Paris-Dauphine, 2002-4)
Econometrics (ESSEC 2006-11, HEC 2005)
Financial Econometrics (ESSEC since 2007)
Statistics (Oxford, 2011; ESSEC, 2012)
Forecasting (Oxford 2002, Orléans 2008)

Undergraduate

Business Statistics (ESSEC since 2006; Oxford, 1998-2002)
International Macro (HEC, 2005)

Executive

Statistics and Forecasting (ESSEC 2008-2012, ENA, 2006)