Paul Labonne

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Github: https://github.com/paullabonne

I have extensive experience applying machine learning to solve complex macroeconomic challenges, with a speciality in risk and uncertainty modelling. My research has been published in leading academic journals, and I have presented my findings at over 20 international conferences.

Education

	King's College London
2022	PhD Economics, scholarship from ESCoE
	University of Warwick
2016	MSc Economics
	Paris School of Economics
2015	MA Economics
	University Paris 1 Panthéon-Sorbonne
2014	BSc Econometrics

Work experience

	BI Norwegian Business School
2021 -	Postdoc
	Office for National Statistics
2017 - 2021	Researcher - Secondee from ESCoE
	King's College London
2018 - 2020	Teaching Assistant
	National Institute of Economic and Social Research (NIESR)
2017	Research internship
	European Investment Bank
2017	Graduate internship, Economics Department

Scientific programming and software development

R - created BayesMultiMode, available on CRAN / **Python** with JAX, NumPy, pandas, PyTorch / **C++** with Rcpp and CppAD / **Git** / AWS and GCP / Unit testing / **Docker** see my Github for a full overview

Machine learning

Regression analysis / Forecasting / Nowcasting / Big data (PCA, Ridge / LASSO) / Filtering (Kalman & score driven) / Risk & uncertainty / Bootstrap, Monte Carlo / Maximum likelihood / Bayesian analysis / Backpropagation with automatic differentiation / NLP (word2vec) / Trend and seasonality / Temporal disaggregation

Languages

French (native), English (fluent)

Academic Annex - Paul Labonne

Publications

Asymmetric uncertainty: nowcasting using skewness in real-time data
International Journal of Forecasting, 2024

Bayesian mode inference for discrete distributions in economics and finance
with Jamie Cross, Lennart Hoogerheide and Herman K. van Dijk
Economics Letters, 2024

Temporal disaggregation of overlapping noisy quarterly data: Estimation of monthly output from UK Value Added Tax data
with Martin Weale
Journal of the Royal Statistical Society A, 2020

The financial foundations of the productivity puzzle
with Jagjit S. Chadha and Amit Kara
National Institute Economic Review, 2017

Working papers

Risky news and credit market sentiment
with Leif Anders Thorsrud

BayesMultiMode: Bayesian mode inference in R
with Nalan Basturk, Jamie Cross, Peter de Knijff, Lennart Hoogerheide and Herman K. van Dijk

Peer-review activity

International Journal of Forecasting

Conference and seminar presentations

2024	The International Conference on Computational Statistics, Giessen
	The Society for Nonlinear Dynamics and Econometrics Conference, Padova
2023	The Society for Nonlinear Dynamics and Econometrics, Orlando
	Workshop on Macroeconomic Challenges for Open Economies, Sydney
	Time Series and Forecasting Symposium, University of Sydney, Sydney
	Computational and Financial Econometrics, Berlin
	Workshop on Nowcasting, Paris School of Economics, Paris
2021	ESCoE Annual Conference on Economic Measurement, London
	3rd QMUL Economics and Finance Workshop, London
	11th ECB Conference on Forecasting Techniques, online
	International Symposium on Forecasting, online
2019	Workshop on Time Series Methods for Official Statistics, OECD, Paris
	Internal seminar, Office for National Statistics, Newport
	ESCoE Annual Conference on Economic Measurement, London
	Royal Economic Society Annual Conference, Warwick University, Coventry
	Workshop on score-driven time series models, Cambridge University
	Eurostat NTTS, Brussels
	Research seminar, Now-casting/London Business School, London
2018	23rd Government Statistical Service Methodology Symposium, London
	Research seminar, Office for National Statistics, Newport
	ESCoE Annual Conference on Economic Measurement, London