Paul Labonne

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Website: https://paullabonne.github.io
Github: https://github.com/paullabonne

Time series predictive modelling & Software development for machine learning applications

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

	Department of Computing, Imperial College London
2025 -	Research Associate
	Department of Economics, BI Norwegian Business School
2021 - 2025	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

- BayesMultiMode: Bayesian mode inference in R
  with Nalan Basturk, Jamie Cross, Peter de Knijff, Lennart Hoogerheide and Herman K. van Dijk
  Journal of Statistical Software, accepted
- 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
- Flexible Negative Binomial Mixtures for Credible Mode Inference in Heterogeneous Count Data from Finance, Economics and Bioinformatics
  with Jamie Cross, Lennart Hoogerheide and Herman K. van Dijk
  R&R *Journal of Econometrics*

Peer-review activity

International Journal of Forecasting, Oxford Bulletin of Economics and Statistics