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Joseph YAPI

CURRENT SITUATION

Research and Teaching Assistant — Sept.2020 - Present
Economics Department, University Paris Nanterre

TOPICS OF INTERESTS

International Economics; Applied Econometrics; Monetary Policy; Machine Learning

EDUCATION

PhD in International Economics — 2017 - 2020
Thesis subject: Exchange rate modeling: Four empirical essays

University Paris Nanterre - EconomiX(UMR CNRS 7235)
Funding: PhD Fellowship
Jury: Menzie Chinn (Professor, Wisconsin-Madison University) - Christophe Hurlin (Professor, University of Orléans) - Valérie Mignon (Professor, University Paris Nanterre)
Supervisor: Laurent Ferrara (Professor, Skema Business School)

Master 2nd Year: International Economics and Macroeconomic Policies — 2016 - 2017
University Paris Nanterre, France

Master 1st Year: Applied Economics — 2015 - 2016
University Paris Nanterre, France

RESEARCH ACTIVITIES

Working Papers

[1.] Exchange rate predictive densities and currency risks: A quantile regression approach — 2020
EconomiX Working Paper, N° 2020-16, University Paris Nanterre.

[2.] Measuring exchange rate risks during periods of uncertainty, with L. Ferrara — 2020
CAMA Working Paper, N° 60/2020, Australian National University.

Working in Progress

[1.] A nonlinear approach of UIP with uncertainty — 2018
[2.] The perceived ECB monetary policy and exchange rates, with L.Ferrara and K. Istrefi — 2020

Seminars, Conferences, Workshops and Summer Schools

[1.] A nonlinear approach of UIP with uncertainty
Paper presented at the PhD Student Seminars, EconomiX, October 2018

[2.] Exchange rate predictive densities and currency risks: A quantile regression approach
Paper presented at the PhD Student Seminars, EconomiX, December 2019

[3.] NIPE Summer School: Panel Data Spatial Econometrics
Braga, Portugal, June 2018

RESPONSIBILITIES

Referee for Academic Journals
International Economics; Applied Economics; Energy Journal

TEACHING ACTIVITIES

Introduction to Macroeconomics — Since Sept. 2020
Bachelor 1st Year, University Paris Nanterre

Introduction to the Academic Work — Since Sept. 2020
Bachelor 1st Year, University Paris Nanterre

Time Series modeling — 2017-2020
Master 1st Year, University Paris Nanterre

Econometrics — 2017-2020
Bachelor 3rd Year, University Paris Nanterre

LANGUAGES AND SOFTWARES

Language: French, English

Softwares: R, Python, SAS, Eviews, Matlab, LATEX

REFERENCES

Laurent Ferrara
Professor, laurent.ferrara@skema.edu, Skema Business School

Valérie Mignon
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Menzie Chinn
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