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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 Macroeconomic Functions 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

Introduction to 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
Professor, mchinn@lafollette.wisc.edu, University of Wisconsin-Madison