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# Niango 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:** English

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

## REFERENCES

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

**Valérie Mignon**
*Professor, valerie.mignon@parisnanterre.fr, University Paris Nanterre*