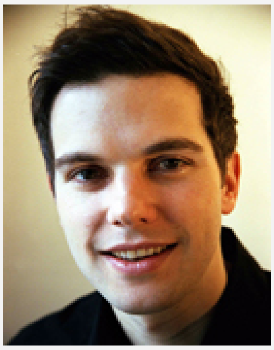
ESSEC FACULTY

Guillaume Chevillon

Assistant Professor, Department



Contact

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Education

D.Phil. in Economics, University of Oxford, UK

M.Phil. in Economics, University of Oxford/Brasenose College, UK

Ingenieur des Mines, Ecole des Mines de Paris

Biography

1999-2006 Adjunct Lecturer at IEP Paris (French Institute of Political Studies, aka Sciences-Po U), HEC, ENA, University Paris-Dauphine, University of Oxford; teaching Econometrics, Time Series Analysis, Forecasting Theory, Macroeconomics, Statistics.
2003-6 Research Fellow at OFCE, Department of Applied Economics of Sciences-Po University.

personal webpage: http://guillaume.chevillon.free.fr/

Research Areas

Current Research Projects

Time Series Econometrics : finite sample analysis, trending behavior, breaks, long memory, cointegration.

Economic Forecasting: Multi-step forecasting, Model choice, robustness, forecast evaluation. Applications include oil prices, exchange rates, Emerging economies output, French external trade.

Macroeconomics: Models with learning, adaptive expectations, monetary policy, New Keynesian Phillips Curve, Business cycles
Empirical Finance: Power delegation in shareholder meetings

On-going Projects

Inference in models with adaptive learning, with an application to the New Keynesian Phillips Curve (pdf, with Sophocles Mavroeidis, Brown University, and Michael Massmann, Vrije Universiteit Amsterdam)

Publications

Academic Publications

Articles

"Multi-Step Forecasting in Emerging Economies: an Investigation of the South African GDP" (, G. Chevillon).. *International Journal of Forecasting*

"Determinants of the Price of Crude Oil and the Market Premium" (G. Chevillon, C. Rifflart).. *Energy Economics*, Issue xx

"Direct Multi-Step Estimation and Forecasting" (, G. Chevillon).. *Journal of Economic Surveys*, Sept. 2007, Vol. 21, Issue 4, p. 746-785

"Analyse Econométrique et Compréhension des Erreurs de Prévision" (, G. Chevillon).. *Revue de l'OFCE*, Oct. 2005, Vol. 95, p. 327-356

"Non-parametric Direct Multi-Step Estimation for Forecasting Economic Processes" (G. Chevillon, D. Hendry).. *International Journal of Forecasting*, Apr. 2005, Vol. 21, p. 201-218

Book Chapters

Impact du taux de change sur le tourisme en France. In: Artus, P & L. Fontagné, Conseil d'Analyse Economique. *Evolution Recente du commerce extérieur Français* (with X. Timbeau). Paris (France) : La Documentation Française, 2006, p. 99-108

Professional Publications

Articles

"Brouillard autour des puits de pétrole" (G. Chevillon, C. Rifflart).. *Lettre de l'OFCE*, Oct. 2004, Issue 253, p. 1-4

"Les tribulations de la parité euro/dollar," (G. Chevillon, Dap).. *Lettre de l'OFCE*, June 2004, Issue 252, p. 1-4

Book Chapters

Perspectives de l'économie Française à l'horizon 2009. In: Joël Bourdin, sénateur. *Rapport d'information du Sénat n° 70* (with E. Heyer, M. Lemoine). Paris (France) : Délégation du Sénat pour la planification , 2004, p. 138-203

Perspectives de l'économie Française à l'horizon 2008. In: Joël Bourdin, sénateur. *Rapport d'information du Sénat n° 69* (with V. Chauvin, E. Heyer). Paris (France) : Délégation du Sénat pour la planification , 2003, p. 132-188

Working Papers

"Inference in the Presence of Stochastic and Deterministic Trends" (, G. Chevillon). Essec Research Center, DR-07021 oct. 07.

"Multi-step Forecasting in Unstable Economies: Robustness Issues in the Presence of Location Shifts" Oxford Economic Working Papers, 257 févr. 06.

"Weak trends for estimation and forecasting in finite samples" Oxford Economic Working Paper, 210 sept. 04.

Other Publications

Press Articles

"Buts et Abus d'une Constitution". *Libération*, 24 sept. 2004, p. 40-40

Teaching

Teaching at ESSEC

PhD:

- Decision Science, Management & Marketing concentrations: Econometrics
- Economics concentration: Time Series (macroeconometrics)

MBA: Financial Econometrics

Undergraduate: Business Statistics

Other Teaching Activities

for past teaching and online documentation, see personal webpage.

Other Activities

Awards and Distinctions

Research grant, Europlace Institute of Finance (in collaboration), 2007, Paris.

Best core papers performance in the MPhil in Economics, 1999, Oxford.

Scientific Activities

Conference Presentations

Weak trends papers: 2005 North American Winter meeting of the Econometric Society; CREST, April 2005; Kaiserslautern workshop of the 2005 Heidelberg NBER/NSF Time Series conference; ESEM 2006 Vienna; 2006 Montreal NBER/NSF Time Series Conference; 2006 Journée d'Econométrie at Paris-X-Nanterre/EconomiX; 2006 LACEA-LAMES meeting in Mexico; 2006 All China Economics Conference in Hong Kong; 2007 Far Eastern Meeting of the Econometrics Society, Taipei; ESEM 2007, Budapest; Brown University Econometrics Seminar, Nov 2007, International Symposium on Forecasting, Nice June 2008.

Non-parametric Direct Multi-Step Estimation for Forecasting Economic Processes: Nuffield College, 2002, Irish Economic Association 2003 Annual Conference, OFCE 2003.

Inference in Models with Learning: Conference in the Honour of David F. Hendry, Oxford, August 2007, Théories et Méthodes de la Macroéconomie (T2M), Cergy-Pontoise, Maastricht U seminar, Duke U seminar (by S. Mavroeidis), Ohio State U seminar (by S. Mavroeidis), Netherlands Econometric Study Group, Tilburg, ESAM Wellington, FEMES Singapore, NBER summer instiute (by S. Mavroeidis)

Affiliations and Academic Responsibilities

Afiliate research CREST-INSEE, Macroeconomics lab.

also:

Associate Member, Economics Department, University of Oxford

Fellow, Euro Area Business Cycle Network

Affiliate Researcher, OFCE/center for Economic Analysis & Forecasting of Sciences-Po University (National Political Science Foundation)

Member, Econometric Society, American Economic Association.

Consulting and Other Activities

Referee for:

Oxford Bulletin of Economics and Statistics, Revue Economique, Journal of the Royal Statistical Society Series B, Journal of Economic Surveys, Journal of Business and Economic Statistics.

Professional Experience

2003-6: Economist at OFCE, the center for Economic Analysis & Forecasting of Sciences-Po University (National Political Science Foundation)

2000-2: Research assistant for Prof. D. F. Hendry, as part of ESRC-funded project 'Modelling, Forecasting and Policy in the Evolving Macro-economy'

Jan-June 1998: Intern, SNCF (French Railways)

1997: Summer intern, International Finance Corporation (World bank group)