



**Marc JOËTS**

**Ph.D., Economics and Mathematics Sciences, Economics**

**Associate Professor, Finance**

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## **EDUCATION**

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- 2013** Ph.D., Economics and Mathematics Sciences, Economics, Université Paris Ouest, France
- 2010** Master, Economics and Mathematics Sciences, Economics, Université Paris Ouest, France

## **PROFESSIONAL CERTIFICATION**

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- 2018** Machine Learning (Andrew Ng Coursera), Stanford University, France

## **EMPLOYMENT EXPERIENCE**

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### **ACADEMIC:**

- 2019 - Present** Professor, IÉSEG School of Management, France

### **PROFESSIONAL:**

- 2015 - 2018** Senior Economist, Banque de France, Paris, France

## **COURSES TAUGHT**

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- Commodity markets, Grande ecole
- Financial markets, Grande ecole
- Statistics and big data, Grande ecole
- Data visualization, Grande ecole
- Data project, Grande ecole
- Data visualization challenge, Grande ecole
- Introduction to machine learning and artificial intelligence, Grande ecole
- Corporate finance, Hope program
- Econometrics
- Econometrics

- Macroeconomic dynamics

## **INTELLECTUAL CONTRIBUTIONS**

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### **Papers in refereed journals**

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#### **Published**

Joëts M., Candelon B., Ferrara L., (2021), Global Financial Interconnectedness: A Non-Linear Assessment of the Uncertainty Channel, *Applied Economics*, 1(1), pp. 1-20

Joëts M., Pontoni F., Creti A., (2018), Economic and Environmental Implications of Hydropower Concession Renewals: A Case Study in Southern France, *Revue Economique*, Prépublication(0), pp. 118

Gnimassoun B., Joëts M., Razafindrabe T., (2017), On the link between current account and oil price fluctuations in diversified economies: The case of Canada, *Économie Internationale / International Economics*, 152(2017), pp. 63-78

Joëts M., Creti A., (2017), Multiple bubbles in the European Union Emission Trading Scheme, *Energy Policy*, 107(2), pp. 119-130

Joëts M., Mignon V., Razafindrabe T., (2017), Does the volatility of commodity prices reflect macroeconomic uncertainty?, *Energy Economics*, 68(October), pp. 313-326

Joëts M., (2015), Heterogeneous beliefs, regret, and uncertainty: The role of speculation in energy price dynamics, *European Journal of Operational Research*, 247(1), pp. 204-215

Brémond V., Hache E., Joëts M., (2014), On the link between oil and commodity prices: A panel VAR approach, *Energy Studies Review*, 20(3), pp. 0-0

Joëts M., (2014), Energy price transmissions during extreme movements, *Economic Modelling*, 40(June), pp. 392-399

Candelon B., Joëts M., Tokpavi S., (2013), Testing for Granger causality in distribution tails: An application to oil markets integration, *Economic Modelling*, 31(March), pp. 276-285

Joëts M., Creti A., Mignon V., (2013), On the links between stock and commodity markets' volatility, *Energy Economics*, 37(May), pp. 16-28

Guerreiro D., Joëts M., Mignon V., (2012), Is Price Dynamics Homogeneous Across Eurozone Countries?, *Journal of Economic Integration*, 27(4), pp. 609-632

Joëts M., Mignon V., (2012), On the link between forward energy prices: A nonlinear panel cointegration approach, *Energy Economics*, 34(4), pp. 1170-1175

Joëts M., (2011), On the relationship between forward prices of crude oil and domestic fuel: A panel data cointegration approach, *Économie Internationale / International Economics*, 126-127(February-March), pp. 39-49

### **Chapters in books**

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#### **Published**

Joëts M., Mignon V., Razafindrabe T., (2018), Oil Market Volatility: Is Macroeconomic Uncertainty Systematically Transmitted to Oil Prices?, in: Fredj Jawadi(Eds.), *Uncertainty, Expectations and Asset Price Dynamics*, 978-3-319-98713-2;978-3-319-98714-9, Springer International Publishing, chapter 2, pp. 31-50

Joëts M., (2012), Mood-Misattribution Effect on Energy Finance: A Biorhythm Approach, in: William A. Barnett, Fredj Jawadi(Eds.), *Recent Developments in Alternative Finance: Empirical Assessments and Economic Implications*, 978-1-78190-399-5;978-1-78190-400-8, Emerald Group Publishing Limited, Bingley, chapter 11, pp. 213-233

### **Research reports**

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Joëts M., Razafindrabe T., (2014), *Oil Price Shocks and Welfare Social Consequences*, International Association for Energy Economics

## **Working papers**

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Joëts M., Ferrara L., Candelon B., (2018), *Global Financial interconnectedness: A non-linear assessment of the uncertainty channel*, Banque de France

## **Grants**

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- 2010     Doctoral Fellowship, CNRS (France)
- 2009     Master Fellowship, Université Paris Ouest (France)

## **SCIENTIFIC PRIZES AND AWARDS**

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### **Award**

- 2014     Louis Forest/Aguirre-Basualdo Award for the best PhD dissertation, Prix Solennel de la Chancellerie des Universités de Paris - Sorbonne, France

### **Honor**

- 2010     First class honor MSc in Applied Economics, Université Paris Ouest, France

## **PROFESSIONAL MEMBERSHIPS**

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- International Association for Energy Economics
- International Association for Applied Econometrics
- Association Française des Sciences Economiques
- European Economic Association
- American Economic Association
- Climate Economic Chair (Univ Paris Dauphine)

## **EDITORIAL ACTIVITY**

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### **Associate Editor in an academic journal**

- Empirical Economics

### **Editor in a special issue of a peer reviewed journal**

- Energy Economics