Yao Axel EHOUMAN, PhD

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EconomiX / University Paris Nanterre

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CURRENT POSITION

Teaching and Research Fellow in Economics (ATER) Since Sept 2020
Department of Economics, Management, Mathematics, and Computer Science,
University Paris Nanterre, France

AREAS OF SPECIALITY

International Macroeconomics and Finance ; Applied Econometrics

EDUCATION

PhD in Economics 2017 - 2020
EconomiX-CNRS UMR 7235, University Paris Nanterre, France
Funding : Doctoral funding, Ministry of Higher Education and Research

Dissertation title : *Three essays on the link between fluctuations in oil prices and financial vulnerabilities*

Under the supervision of Cécile COUHARDE (Professor, University Paris Nanterre) and Gilles De TRUCHIS (Associate Professor, University Paris Nanterre)

Dissertation Committee: Christophe BOUCHER (Professor, University Paris Nanterre, President), Olivier DAMETTE (Professor, University of Lorraine, Referee), Francisco SERRANITO (Professor, University Sorbonne Paris Nord, Examiner) and Benoît SÉVI (Professor, University of Nantes, Referee)

15th NIPE Summer School, Panel Data Spatial Econometrics June 2018
University of Braga, Portugal

MSc in International Economics, Macroeconomic Policies and Conjuncture (2nd year) 2016 - 2017
Obtained with highest honors, University Paris Nanterre, France

RESEARCH ACTIVITIES

Published and submitted papers

Yao Axel Ehouman (2021). Dependence structure between oil price volatility and sovereign credit risk of oil exporters: Evidence using a Copula Approach, *International Economics*, [HCERES B].

Yao Axel Ehouman (2020). Volatility transmission between oil prices and banks' stock prices as a new source of instability: Lessons from the United States experience, *Economic Modelling* 91, 198-217 [HCERES A].

Do oil-market shocks drive global liquidity?, submitted to *Journal of Macroeconomics* [HCERES A].
(The working paper's version is available).

Conferences, Workshop and Seminars

INFINITI Conference on International Finance 2019 - Adam Smith Business School — June 2019
University of Glasgow, Scotland

4th International Workshop on Financial Markets and Nonlinear Dynamics (FMND) — May 2019
Paris, France

17th Econometrics Day, Recent Developments in Financial Econometrics — Nov 2018
University Paris Nanterre, France

Referee Activities

Applied Economics, Economics Bulletin, EconomiX WP, Economic Modelling, Empirical Economics, Energy journal, International Economics, Review of Financial Economics

TEACHING ACTIVITIES

Econometrics 1 — Since Sept 2021
BSc in Economics and Management (3nd Year), University Paris Nanterre

International Macro-Finance — Since Sept 2021
MSc in Economics (1st Year), University Paris 2 Panthéon-Assas

Open Macroeconomics — Since Sept 2020
BSc in Economics and Management (2nd Year), University Paris Nanterre

Macroeconomics — Since Sept 2020
BSc in Economics and Management (1st Year), University Paris Nanterre

Statistical Techniques Applied to Managment — Since Sept 2019
BSc in Economics and Management (2nd Year), University Paris 1 Panthéon-Sorbonne

Panel Data Econometrics — Since Sept 2017
MSc in Economics (1st Year), University Paris Nanterre

Econometrics 2 — Since Sept 2017
BSc in Economics (3rd Year), University Paris Nanterre

REFERENCES

Cécile Couharde, Professor of Economics, EconomiX-UMR7235 / University Paris Nanterre
cecile.couharde@parisnanterre.fr

Valérie Mignon, Professor of Economics, EconomiX-UMR7235 / University Paris Nanterre
valerie.mignon@parisnanterre.fr

Gilles de Truchis, Associate Professor of Economics, LEO / University of Orléans
gilles.detruchis@gmail.com

MISCELLANEOUS

Languages : French (Mother tongue), English (Working knowledge), Spanish (Notions)

Software : Eviews, Matlab, Python, R, SAS, Stata   **Hobbies :** Football, History, Politics