

Yao Axel EHOUMAN

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University of Paris Nanterre / EconomiX

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CURRENT POSITION

Teaching and Research Fellow

Since Sept 2020

Department of Economics, Management, Mathematics, and Computer Science,
University of Paris Nanterre, France

AREAS OF INTEREST

Applied Econometrics (financial econometrics, panel data, time series, spatial data) ; Energy ; Financial Economics ; International Macroeconomics Monetary Economics ; Development

EDUCATION

PhD in Economics

2017 - 2020

EconomiX-CNRS UMR 7235, University of Paris Nanterre, France
Funding : doctoral agreement, 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 of Paris Nanterre) and Gilles De TRUCHIS (Associate Professor, University of Orleans)

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 and 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 of 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* 168, 76-97 [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 *Structural changes and economic dynamics* [HCERES B] (The working paper's version is available here).

Conferences, Workshop and Seminars

Monthly seminar of the Applied Economics Department ENSTA Paris / Institut Polytechnique de Paris, France	April 2022
60th Congress of the Canadian Society for Economics Ottawa University, Canada	August 2021
INFINITI Conference on International Finance 2019 - Adam Smith Business School University of Glasgow, Scotland	June 2019
4th International Workshop on Financial Markets and Nonlinear Dynamics (FMND) Paris, France	May 2019
17th Econometrics Day, Recent Developments in Financial Econometrics University of Paris Nanterre, France	Nov 2018
4th PhD student conference in international macroeconomics and financial econometrics University of Paris Nanterre, France	March 2018

Referee Activities

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

TEACHING ACTIVITIES

Econometrics 1 BSc in Economics and Management (3rd Year), University Paris Nanterre	Since Sept 2021
International Macro-Finance MSc in Economics (1st Year), University Paris 2 Panthéon-Assas	Since Sept 2021
Open Macroeconomics BSc in Economics and Management (2nd Year), University Paris Nanterre	Since Sept 2020
Macroeconomics BSc in Economics and Management (1st Year), University Paris Nanterre	Since Sept 2020
Statistical Techniques Applied to Management BSc in Economics and Management (2nd Year), University Paris 1 Panthéon-Sorbonne	Since Sept 2019
Panel Data Econometrics MSc in Economics (1st Year), University Paris Nanterre	Since Sept 2017
Econometrics 2 BSc in Economics (3rd Year), University Paris Nanterre	Since Sept 2017

REFERENCES

Cécile Couharde , Professor of Economics, EconomiX-CNRS UMR 7235, University of Paris Nanterre
cecile.couharde@parisnanterre.fr

Valérie Mignon, Professor of Economics, EconomiX-CNRS UMR 7235, University of 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, LaTeX

Hobbies : Football, History, Politics