

Thomas DESPOIS

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| PERSONAL INFORMATION | Paris School of Economics 48 Boulevard Jourdan 75014 Paris | thomas.despois@psemail.eu French citizenship |
| EDUCATION | Paris School of Economics (PSE) , Ph.D. in Economics École Normale Supérieure (ENS) Paris-Saclay Paris-Saclay University , M.A. in Economics ENSAE , Engineering degree in Statistics and Economics Paris 1 Panthéon-Sorbonne , B.A. in Economics Dauphine , B.A. in Management | 2016- 2012-2016 2015-2016 2014-2016 2012-2014 2012-2014 |
| FIELDS | Primary: econometrics, machine learning Secondary: financial economics, macroeconomics, international macroeconomics, forecasting | |
| MAIN RESEARCH PROJECTS | “Identifying and interpreting the factors in factor models via sparsity: Different approaches” (with Catherine Doz), <i>Journal of Applied Econometrics</i> , forthcoming “Sparse macro factors in bond risk premia” “Nowcasting French GDP with dynamic factor models” (with Catherine Doz and Frédéric Karamé) | |
| PRESENTATIONS | 2020 (EC) ² Conference on High Dimensional Modeling in Time Series 2019 European Summer Meeting of the Econometric Society (ESEM) International Association for Applied Econometrics (IAAE) Annual Meeting of the French Economic Association (AFSE) International Macroeconomics Workshop of the Banque de France - PSE Chair 15th Doctorissimes Conference, Université Paris 1 Panthéon-Sorbonne 2018 PSE Macro Workshop | |
| MAIN PROFESSIONAL EXPERIENCES | CEPREMAP Research Assistant European Central Bank Trainee, Prices and Costs Division Inflation modeling and forecasting with Bayesian VARs Exane BNP Paribas Intern, Macroeconomic Research Team | Jan 2021- Summer 2015 Summer 2014 |

