

Thomas DESPOIS

PERSONAL INFORMATION Paris School of Economics thomas.despois@psemail.eu
48 Boulevard Jourdan French citizenship
75014 Paris

EDUCATION **Paris School of Economics (PSE)**, Ph.D. in Economics 2016-2023
Committee: Matthieu Bussière, Jean-Bernard Chatelain,
Catherine Doz (advisor), Siem Jan Koopman,
Michele Modugno, Lucrezia Reichlin
École Normale Supérieure (ENS) Paris-Saclay 2012-2016
Paris-Saclay University, M.A. in Economics 2015-2016
ENSAE, Engineering degree in Statistics and Economics 2014-2016
Paris 1 Panthéon-Sorbonne, B.A. in Economics 2012-2014
Dauphine, B.A. in Management 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), *Journal of Applied Econometrics*, 2023
“Sparse macro factors in bond risk premia”
“Nowcasting French GDP with dynamic factor models” (with Catherine Doz
and Frédéric Karamé)

PRESENTATIONS **2023**
Annual Meeting of the French Economic Association (AFSE)
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** Jan 2021-
Research Assistant
European Central Bank Summer 2015
Trainee, Prices and Costs Division
Inflation modeling and forecasting with Bayesian VARs

	<p>Took part in the preparation of the speech of the ECB Vice-President at the 2015 Jackson Hole Economic Symposium and the Low Inflation Task Force</p> <p>Exane BNP Paribas Summer 2014</p> <p>Intern, Macroeconomic Research Team</p> <p>Cour des comptes Summer 2013</p> <p>Intern, took part in two public policy evaluations: the French R&D tax credit and the French boarding schools</p>	
TEACHING	<p>Macroeconometrics (graduate - PSE, M1 APE), T.A. Springs 2017-19, 2022</p> <p>Econometrics (undergraduate - Paris 1, L3), T.A. Spring 2022</p>	
OTHER ACTIVITIES	<p>ENS Alumni</p> <ul style="list-style-type: none"> • Vice President May 2019- • Board member Nov 2018- • Co-organizer of a roundtable on climate risk [link] Sep 2023 • Co-organizer of a roundtable on smart cities and mobility, in collaboration with NYU Alumni, with the participation of the former French Minister of Transport [link] Dec 2022 • Co-organizer of a conference on French AI [link] Nov 2021 • Co-organizer of an online hackathon on digital innovation for healthcare, in collaboration with IBM and Start in Saclay [link] Dec 2020 • Co-organizer and co-moderator of a roundtable on the economic and financial applications of artificial intelligence, in collaboration with the Boston Consulting Group [link] Sep 2019 <p>PSE</p> <p>Co-organizer of the 2nd EAYE workshop on social networks [link] Oct 2019</p>	
SKILLS	<p>Programming: R, Python, Matlab, Stata, SAS, Gretl, L^AT_EX</p> <p>Languages: French (native), English (fluent), German (notions)</p>	