

Laurent Ferrara



Laurent Ferrara is full Professor of Economics at SKEMA Business School since September 2019. He was previously head of the International Macroeconomics Division at the Banque de France in Paris, in charge of the outlook and macroeconomic forecasting for the global economy. He is also giving lectures at the Paris School of Economics and the University of Paris Nanterre where he is associated researcher at EconomiX, a CNRS research unit. He is also research associated at the Centre for Applied Macro Analysis of the Australian National University. Laurent Ferrara holds a position of economic consultant for QuantCube Technology, a start-up involved in big data and macroeconomic forecasting. Laurent Ferrara has been elected in June 2020 at the Board of Directors of the French Economic Association (AFSE) where he is chairing the French business cycle dating committee. He is an associate editor of two leading academic journals: the International Journal of Forecasting and International Economics. Pr. Ferrara holds a PhD in Applied Mathematics from the University of Paris North (2001) and a Research Habilitation in Economics from the University of Paris 1 – Panthéon – Sorbonne (2007). His academic research mainly focuses on international economics, international finance, macroeconomic forecasting, non-linear econometric modelling and business cycle analysis. He published more than 50 papers in international and national academic journals, chapters in books, as well as 3 books on international macroeconomics, financial forecasting and time series modelling.

Statement

My relationship with the International Institute of Forecasters dates back to 2000 when I presented the initial results of my PhD dissertation at the ISF in Lisbon. Since then, I took part to many ISF, presenting various papers and chairing invited sessions on my research topics. In particular, I was strongly involved in ISF 2008 that we organized in Nice, where I was in charge of elaborating the program within the Program Committee. I was also member of the Program Committee for the ISF 2011 in Prague. I also contribute to the IIF as an associate editor and by publishing papers and special issues in the journal. From 2012 to 2019, I was an elected IIF board member in charge of the certification programs that I managed to develop over the years.

I had the chance to organize many international conferences and workshops over the recent years, including 3 IIF-sponsored workshops: in December 2011 in Paris on “Forecasting the Business Cycle”, in December 2021 in Paris on “Forecasting inflation” and the first virtual workshop in July 2020 on “Macro forecasting in times of Covid”. In 2020, I launched the MacroFor section of the IIF, dealing with macro forecasting, whose objectives are to develop and animate a network of macro forecasters (both academics and practitioners), to organize ISF invited sessions, to organize workshops ... We recently organized 4 workshops in Paris, Madrid and Frankfurt, as well as an online workshop. Last we started in March 2021, with the IIF help, a series of regular online seminars where we invite leading scholars as well as young economists to present their research works. All the activities can be seen here: [Macroeconomic forecasting - International Institute of Forecasters](#)

If elected Director of the IIF, my objective is to continue to great job done by all my predecessors to support the interaction between theory and practice in forecasting. Especially, I would like to step up relationships between researchers from various fields. As highlighted by the Covid crisis, it is of major importance that economists, epidemiologists, data scientists, computer scientists, energy specialists ... can work together on complex issues. Last, as I'm really convinced by the quality and the credibility of the IIF, I would also like to promote the IIF among international and national institutions and help to disseminate and communicate forecasting knowledge among students from universities all over the world, through all possible various channels.