PIERRE GUÉRIN

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CURRENT POSITION

Principal Researcher, International Economic Analysis Department, International Studies and Modelling Division, Bank of Canada, May. 2015 - Present

PREVIOUS POSITIONS

Senior Analyst, International Economic Analysis Department, Advanced Economies Division, Bank of Canada, Sept. 2011 - April 2015

Visiting Economist, External Developments Division, European Central Bank, January-March 2014

Ph.D. intern, Euro Area Macroeconomic Developments Division, European Central Bank, May-August 2010

Research Assistant, Economic Research Unit, Exane BNP Paribas, June-September 2007

EDUCATION

Ph.D. Economics, European University Institute, Italy, 2011
M.A. Economics, European University Institute, Italy, 2008
M.A. Banking and Finance, Université Paris 1 Panthéon-Sorbonne, France, 2007
Visiting Student, Department of Economics, The University of Warwick, United Kingdom, 2006

PUBLICATIONS

- "Markov-switching MIDAS models" (with M. Marcellino), *Journal of Business and Economic Statistics*, (2013) 31:1, 45-56.
- "Characterizing very high uncertainty episodes" (with M. Bijsterbosch), *Economics Letters*, (2013) 121:2, 239-243.
- "Regime Switches in the Risk-Return Trade-off" (with E. Ghysels and M. Marcellino), *Journal of Empirical Finance*, (2014) 28, 118-138.
- "Do High-Frequency Financial Data Help Forecast Oil Prices? The MIDAS Touch at Work" (with C. Baumeister and L. Kilian), *International Journal of Forecasting*, (2015) 31:2, 238-252.
- "Trend-cycle decomposition of output and euro area inflation forecasts: a real-time approach based on model combination" (with L. Maurin and M. Mohr), *Macroeconomic Dynamics*, (2015) 19, 363-393.
- "Markov-switching Mixed-Frequency VAR Models" (with C. Foroni and M. Marcellino), *International Journal of Forecasting*, (2015) 31:3, 692-711.

BANK OF CANADA PUBLICATIONS

- "Monitoring Short-Term Economic Developments in Foreign Economies" (with R. Barnett), *Bank of Canada Review*, (2013) Summer Issue, 22-31.
- "Predictive Ability of Commodity Prices for the Canadian Dollar" (with K. Berg and Y. Imura), *Bank of Canada Staff Analytical Note*, 2016-2.

WORKING PAPERS

- "Model Averaging in Markov Switching Models: Predicting National Recessions with Regional Data" (with D. Leiva-Leon), *Bank of Canada Staff Working Paper 15-24.*
- "The Dynamics of Capital Flow Episodes" (with C. Friedrich), *Bank of Canada Staff Working Paper 16-9.*
- "Using Low-Frequency Information for Predicting High-Frequency Variables" (with C. Foroni and M. Marcellino), *Norges Bank Working Papers 2015/13.*
- "What Are the Macroeconomic Effects of High-Frequency Uncertainty Shocks?" (with L. Ferrara), *Mimeo.*
- "The Effects of Monetary Policy on Industry-level Stock Returns in a Changing World" (with D. Leiva-Leon), *Mimeo.*

PRESENTATIONS

- **2016**: 50th Annual Conference of the Canadian Economics Association, Ottawa (June, scheduled), Workshop on the "Impact of uncertainty shocks on the global economy," University College London (May, scheduled); St. Louis Federal Reserve Bank Applied Time Series Econometrics Workshop (April); Society for Nonlinear Dynamics and Econometrics, 24th Annual Symposium, University of Alabama (March).
- **2015**: CFE 2015, International Conference on Computational and Financial Econometrics, London (December); 25th Canadian Econometrics Study Group (September); 49th Annual Conference of the Canadian Economics Association, Toronto (June).
- **2014**: CFE 2014, International Conference on Computational and Financial Econometrics, Pisa (December); EEA-ESEM Meeting, Toulouse (August); 34th Annual International Symposium on Forecasting, Rotterdam (July); Society for Computational Economics - CEF 2014, Oslo (June); 48th Annual Conference of the Canadian Economics Association, Vancouver (June); 54è Congrès annuel de la Société Canadienne de Science Economique, Ottawa (May); Society for Nonlinear Dynamics and Econometrics, 22nd Annual Symposium, New York (April).
- **2013**: 2013 Joint Statistical Meetings, Montréal (August); Society for Computational Economics - CEF 2013, Vancouver (July); 47th Annual Conference of the Canadian Economics Association, Montréal (June); Society for Nonlinear Dynamics and Econometrics, 21st Annual Symposium, Milan (March).
- **2012**: 32nd Annual International Symposium on Forecasting, Boston (June); 46th Annual Conference of the Canadian Economics Association, Calgary (June); Society for Nonlinear Dynamics and Econometrics, 20th Annual Symposium, Istanbul (April); Third International Conference in Memory of Carlo Giannini, Rome (April).
- **2011**: Time Series conference, Louvain-la-Neuve (June).
- **2010**: 6th colloquium on Modern Tools for Business Cycle Analysis, Eurostat, Luxembourg (September); MIDAS workshop at Goethe University Frankfurt (March).

PROFESSIONAL SERVICE

Refereeing: Canadian Journal of Economics, Economics Letters, Empirical Economics, Energy Economics, Energy Journal, International Journal of Forecasting, International Review of Economics and Finance, Journal of Business and Economic Statistics, Journal of Econometrics, Journal of Empirical Finance, Journal of Financial Econometrics, Journal of Forecasting, Macroeconomic Dynamics.

Scientific committee member: 2016 Advances in Empirical Macroeconomics and Finance.

Last updated: April 2016