Marc JOËTS

Ph.D., Economics and Mathematics Sciences, Economics

Associate Professor, Finance

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EDUCATION

2013 Ph.D., Economics and Mathematics Sciences, Economics, Université Paris Ouest, France

2010 Master, Economics and Mathematics Sciences, Economics, Université Paris Ouest, France

PROFESSIONAL EXPERIENCE

ACADEMIC:

2019 - Present Professor, IÉSEG School of Management, France

PROFESSIONAL:

2015 - 2018 Senior Economist, Banque de France, Paris, France

COURSES TAUGHT

- Commodity markets, Grande ecole (master cycle)
- Financial markets, Grande ecole (bachelor cycle)
- Statistics and big data, Grande ecole (master cycle)
- Data visualization, Grande ecole (master cycle)
- Data project, Grande ecole (master cycle)
- Data visualization challenge, Grande ecole (master cycle)
- Introduction to machine learning and artificial intelligence, Grande ecole (bachelor cycle)
- Corporate finance, Hope program
- Econometrics
- Econometrics

- Macroeconomic dynamics

INTELLECTUAL CONTRIBUTIONS

Papers in refereed journals

Published

Joëts M., Aït-Youcef C., (2024), The Role of Index Traders in the Financialization of Commodity Markets: A Behavioral Finance Approach, *Energy Economics*, 136(0), pp. 0

Joëts M., Candelon B., Mignon V., (2024), What Makes Econometric Ideas Popular: The Role of Connectivity, *Research Policy*, 53(7), pp. 00

Joëts M., Candelon B., Ferrara L., (2021), Global Financial Interconnectedness: A Non-Linear Assessment of the Uncertainty Channel, *Applied Economics*, 1(1), pp. 1-20

Joëts M., Pontoni F., Creti A., (2018), Economic and Environmental Implications of Hydropower Concession Renewals: A Case Study in Southern France, *Revue Economique*, Prépublication(0), pp. 118

Gnimassoun B., Joëts M., Razafindrabe T., (2017), On the link between current account and oil price fluctuations in diversified economies: The case of Canada, *Économie Internationale / International Economics*, 152(2017), pp. 63-78

Joëts M., Creti A., (2017), Multiple bubbles in the European Union Emission Trading Scheme, *Energy Policy*, 107(2), pp. 119-130

Joëts M., Mignon V., Razafindrabe T., (2017), Does the volatility of commodity prices reflect macroeconomic uncertainty?, *Energy Economics*, 68(October), pp. 313-326

Joëts M., (2015), Heterogeneous beliefs, regret, and uncertainty: The role of speculation in energy price dynamics, *European Journal of Operational Research*, 247(1), pp. 204-215

Brémond V., Hache E., Joëts M., (2014), On the link between oil and commodity prices: A panel VAR approach, *Energy Studies Review*, 20(3), pp. 0-0

Joëts M., (2014), Energy price transmissions during extreme movements, *Economic Modelling*, 40(June), pp. 392-399

Candelon B., Joëts M., Tokpavi S., (2013), Testing for Granger causality in distribution tails: An application to oil markets integration, *Economic Modelling*, 31(March), pp. 276-285

Joëts M., Creti A., Mignon V., (2013), On the links between stock and commodity markets' volatility, *Energy Economics*, 37(May), pp. 16-28

Guerreiro D., Joëts M., Mignon V., (2012), Is Price Dynamics Homogeneous Across Eurozone Countries?, *Journal of Economic Integration*, 27(4), pp. 609-632

Joëts M., Mignon V., (2012), On the link between forward energy prices: A nonlinear panel cointegration approach, *Energy Economics*, 34(4), pp. 1170-1175

Joëts M., (2011), On the relationship between forward prices of crude oil and domestic fuel: A panel data cointegration approach, *Économie Internationale / International Economics*, 126-127(February-March), pp. 39-49

Communications in refereed conferences

International

Joëts M., (2024), *Reason Behind Words: OPEC and The Oil Market* The 2024 RCEA International Conference in Economics, Econometrics and Finance, London, United Kingdom

Joëts M., (2024), *Reasons Behind Words: OPEC Narrative and The Oil Market* 8th International Workshop on Financial Markets and Nonlinear Dynamics, Paris, France

Joëts M., (2024), *Reasons Behind Words: OPEC Narratives and the Oil Market* 4th Italian Workshop of Econometrics and Empirical Economics, Bolzano-Bozn, Italy

Joëts M., (2024), *What Make Econometric Ideas Popular: The Role of Connectivity* African Econometric Society, Abidjan, Ivory Coast (Republic)

Joëts M., (2023), *Reasons Behind Words: OPEC Narratives and the Oil Market* 22ème Journée d'Économétrie – Développements Récents de l'Econométrie Appliquée à la Finance, Nanterre, France

Other conference and seminar presentations

International

Joëts M., (2024), *Reasons Behind Words: OPEC and the Oil Market* OPEC Lecture serie, Online, France

Chapters in books

Published

Joëts M., Mignon V., Razafindrabe T., (2018), Oil Market Volatility: Is Macroeconomic Uncertainty Systematically Transmitted to Oil Prices?, in: Fredj Jawadi(Eds.), *Uncertainty, Expectations and Asset Price Dynamics, 978-3-319-98713-2;978-3-319-98714-9, Springer International Publishing, chapter 2, pp. 31-50*

Joëts M., (2012), Mood-Misattribution Effect on Energy Finance: A Biorhythm Approach, in: William A. Barnett, Fredj Jawadi(Eds.), *Recent Developments in Alternative Finance: Empirical Assessments and Economic Implications, 978-1-78190-399-5;978-1-78190-400-8, Emerald Group Publishing Limited, Bingley, chapter 11, pp. 213-233*

Case studies

Joëts M., (2024), *Implementing polynomial regression models in R for prediction – Application to stock market*, *The Case Centre*, case study 224-0045-1, teaching note 224-0045-8

Joëts M., (2024), *Machine Learning Project Lifecycle Management*, *The Case Centre*, case study 124-0077-1, teaching note 124-0077-8

Joëts M., (2023), *Implementing autoregressive moving average models in R for prediction – Application to S&P 500*, *The Case Centre*, case study 123-0028-1, teaching note 123-0028-8

Joëts M., (2023), *Implementing multivariate time series regression in R for prediction – Application to FOREX*, *The Case Centre*, case study 223-0063-1, teaching note 223-0063-8

Joëts M., (2021), *Implementing classification models in R for prediction – Application to S&P 500*, *The Case Centre*, case study 122-0048-1, teaching note 122-0048-8

Research reports

Joëts M., Razafindrabe T., (2014), *Oil Price Shocks and Welfare Social Consequences*, International Association for Energy Economics

Working papers

Joëts M., Ferrara L., Candelon B., (2018), *Global Financial interconnectedness: A non-linear assessment of the uncertainty channel*, Banque de France

Grants

2010 Doctoral Fellowship, CNRS (France)

2009 Master Fellowship, Université Paris Ouest (France)

GRANTS AND HONORS

Award

2014 Louis Forest/Aguirre-Basualdo Award for the best PhD dissertation, Prix Solennel de la Chancellerie des Universités de Paris - Sorbonne, France

Honor

2010 First class honor MSc in Applied Economics, Université Paris Ouest, France

PROFESSIONAL MEMBERSHIPS

International Association for Energy Economics

International Association for Applied Econometrics

Association Française des Sciences Economiques

European Economic Association

American Economic Association

Climate Economic Chair (Univ Paris Dauphine)

EDITORIAL ACTIVITY

Associate Editor in an academic journal

Empirical Economics

International Economics, France

Editor in a special issue of a peer reviewed journal

Energy Economics