

# Jean-Baptiste BONNIER

CRESE – UNIVERSITE DE FRANCHE-COMTE

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July 2024

**Current situation** : Assistant Professor (maître de conférences) at CRESE, Université de Franche-Comté

## Research interests

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Applied econometrics, Commodity markets, Causal inference

## Professional positions

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Assistant professor (maître de conférences), CRESE, Université de Franche-Comté	2021-
Teaching and research assistant (ATER), GAINS, Le Mans Université	2020-2021
Teaching and research assistant (ATER), LEMNA, Université de Nantes	2019-2020

## Education

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PhD in Economics, Université de Nantes, France	2016-2021
Master 2 in Economics, Université Paris Nanterre, France	2015-2016
Master 2 - Programme Master Grande Ecole, Neoma Business School, Rouen, France	2011-2015
Semester abroad in Winter 2014 at the University of Windsor, Canada	

## Publications

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Bonnier, JB., 2022, Forecasting crude oil volatility with exogenous predictors: As good as it GETS?, *Energy Economics*.

Bonnier, JB., 2021, Speculation and informational efficiency in commodity futures markets, *Journal of International Money and Finance*.

## Active working papers

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Bonnier, JB., 2024, A split-treatment design

Aït-Youcef, C., Bonnier, JB., 2024, Disentangling the impact of clearing houses functions in futures

Bonnier, JB., Charles, A., Darné, O., 2024, Forecasting crude oil in high-dimension using data reduction methods

## **Refereeing**

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*Energy Economics, International Economics, Economics Bulletin, Journal of Commodity Markets*

## **Conference and seminar presentations**

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23<sup>ème</sup> Journée d'Econométrie, Nanterre, France, 2024

29<sup>th</sup> International Panel Data Conference, Orléans, France, 2024

LmB seminar, Université of Franche-Comté, 2022

CRESE seminar, Université of Franche-Comté, 2021

GAINS seminar, Le Mans Université, 2020

19<sup>ème</sup> Journée d'Econométrie, Nanterre, France, 2020

GAINS seminar, Le Mans Université, 2019

LEMNA seminar, Université de Nantes, 2019

68<sup>th</sup> Congress of the French Economic Association (AFSE), Orléans, France, 2019

Workshop in financial econometrics, Nantes, France, 2019

3<sup>rd</sup> Commodity Winter Workshop, Hanover, Germany, 2019

17<sup>ème</sup> Journée d'Econométrie, Nanterre, France, 2018

Commodity and Energy Market Annual Meeting (CEMA), Rome, Italy, 2018

Augustin Cournot Doctoral Days, Strasbourg, France, 2018

LEMNA doctoral seminar, Université de Nantes, 2017

## **Scientific responsibilities**

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Internal member of recruitment committee (assistant professor position), Université de Franche-Comté, 2025

External member of recruitment committee (assistant professor position), Université de Bordeaux, 2023

Internal member of recruitment committee (assistant professor position), Université de Franche-Comté, 2022

Member of the scientific committee, 70<sup>th</sup> Congress of the French Economic Association (AFSE), Dijon, 2022

Elected representative of the PhD students at the Board of the LEMNA, 2016-2021

Co-organiser of the intern PhD seminar, LEMNA, 2017

**Recent teachings**

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Open-economy macroeconomics, second-year course, Université de Franche-Comté	2023-
Time series (in French and English), fifth year course, Université de Franche-Comté	2021-
Introduction to macroeconomics, first and second-year course, Université de Franche-Comté	2021-
Macroeconomy and climate change, fourth-year course, Université de Franche-Comté	2022-2024
Econometrics of panel data, fifth-year course, Université de Franche-Comté	2021-2023

**Pedagogical responsibilities**

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Director of the undergraduate program in economics and management, Université de Franche-Comté	2023-
Academic manager of the 2 <sup>nd</sup> year of the undergraduate program in economics and management, Université de Franche-Comté	2022-

**Grants**

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- “History of commodity markets, regulation, and microstructure”, call for project ANER, research project financed by the region Bourgogne Franche-Comté, 2023
- “Commodity markets and monetary policy”, call for project Transbio, research project financed by the region Bourgogne Franche-Comté, 2023

**Languages and computer skills**

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French (mother tongue), English

R, LATEX, Microsoft Office