— Current Position

2023-present Research Fellow, UNU-WIDER, Pretoria, South Africa.

Recent Position

2022–2023 Research Fellow, Australian National University, Canberra, Australia.

2019–2022 Research Fellow, Monash University, Melbourne, Australia.

Education

2015–2019 Ph.D. in Economics, University of Southampton, Southampton, UK.

2012–2014 M.Sc. in Economics, Umea University, Umea, Sweden.

2006–2009 Statistician-Economist Engineer (M.Sc.), ENSEA, Abidjan, Côte d'Ivoire.

2002–2006 B.Sc. in Economics, University of Ouagadougou, Burkina Faso.

Research Interests

Primary Macroeconomics, Monetary Economics, Time Series Analysis, Macro-Finance.

Secondary Development Economics, Financial Economics, Applied Econometrics.

Publications

- o "Financial Uncertainty and Real Activity: the Good, the Bad, and the Ugly", with G. Caggiano, E. Castelnuovo and S. Delrio. *European Economic Review*, 136 (2021) 103750.
- o "The Global Effects of Covid-19-induced Uncertainty", with G. Caggiano and E. Castelnuovo. *Economics Letters*, 194 (2020) 109392.

Working Papers

- Credit Shocks and the UK Economy, with M. Hatcher and A. Mennuni. In this paper, we investigate the quantitative importance of credit shocks and their supply and demand sub-components for the UK economy.
- Credit Demand Shocks and Business Cycle Fluctuations.

 To provide a structural interpretation and shed light on the transmission channels of credit demand shocks to the real economy, I build a financial frictions DSGE model featuring borrowing households and firms as well as a banking sector, which simulations suggest that loan demand shocks propagate to the economy through both a Fisher deflation and a collateral channel.

o Financial Factors and the Macro-economy: a Survey.

This survey analyses the importance of financial and non-financial shocks for economic fluctuations in macroeconomic models with financial frictions. With respect to existing similar surveys that analyse macro-financial linkages, my focus is to highlight the importance of exogenous shocks that originate on the demand side of credit markets, and show through which channels they propagate to the economy.

Work in Progress

- Credit Shocks and the Business Cycle: Positive and Normative Analyses.
- Monetary Policy Shocks and Uncertainty, with G. Caggiano and E. Castelnuovo.
- Identifying Mortgage Shocks in Economic Fluctuations.
- The Sectoral Effects of Commodity Supply and Demand Shocks in Australia, with R. Fry-Mckibbin, M. Greenwood-Nimmo, and V. Volkov.
- Analyzing the Resilience of Australia's Economy to Recessions, with M. Weder.

Conference and Seminar Presentations

- 2022 University of Birmingham, Cardiff University, University of Sussex, University of Melbourne.
- 2021 University of York, Newcastle University, University of Bath, University of Aberdeen, University of Reading.
- 2020 Monash University.
- 2019 Swansea University; EEA-ESEM 2019 Conference, University of Manchester; Catalan Economic Society Conference (CESC) 2019, Barcelona; Royal Economic Society (RES) Annual Conference 2019, University of Warwick.
- 2018 RES PhD Meetings and Job Market 2018, London; International Association for Applied Econometrics (IAAE) Conference, Montreal; International Conference on Economic Modeling (EcoMod2018), Venice.
- 2017 Economics PhD Workshop, University of Southampton.

Teaching Experience (University of Southampton)

- o ECON1002 Principles of Macroeconomics: 2016, 2017, 2019.
- o ECON1008 Mathematics for Economics: 2017.
- o ECON2002 Macroeconomic Policy 2: 2016, 2017, 2018.
- o ECON2004 Topics in Macroeconomics 2: 2019.
- \odot ECON3010 Topics in Macroeconomics 3: 2018.
- ECON3008 Macroeconomic Policy 3: 2019.

Previous Work Experience

- 2009–2010 **Senior Studies Officer**, National Institute of Statistics and Demography, Ouagadougou, Burkina Faso.
- 2010–2012 **Head of the Monitoring and Evaluation Unit**, National Institute of Statistics and Demography, Ouagadougou, Burkina Faso.
- 2010–2012 **Part-time Tutoring in Probability and Inferential Statistics**, Université Ouaga II, Ouagadougou, Burkina Faso.
- 2014–2015 Research Assistant, Université Laval, Quebec City, Quebec, Canada.

Fellowships and Grants

- 2015–2018 Economics and Social Research Council (ESRC) Studentship for Doctoral Studies, Southampton, UK.
- 2012–2014 Swedish Institute (SI) Scholarship for Master's Studies, Umea, Sweden.
- 2006–2009 World Bank Scholarship for Statistician-Economist Studies, Abidjan, Côte d'Ivoire.
- June 2018 ESRC Grant for the International Association for Applied Econometrics (IAAE) Conference, Montreal, Canada.
- Jun-Jul 2012 Danish International Development Agency (DANIDA) Grant for Quantitative Impact Evaluation Training, Ottawa, Canada.
- August 2009 Statistics South Africa Grant for the 57th Conference of the International Statistical Institute (ISI), Durban, South Africa.

Miscellanea

Languages English (fluent), French (native).

Softwares Matlab, Dynare, R, Stata, Eviews, Latex, MS-Office.

Refereeing Activities

Scottish Journal of Political Economy; Finance Research Letters.