



**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

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### Papers in refereed journals

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#### 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

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#### 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

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### International

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

## Chapters in books

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### 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

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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

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

## Working papers

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

## Grants

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**2010**    Doctoral Fellowship, CNRS (France)

**2009**    Master Fellowship, Université Paris Ouest (France)

## GRANTS AND HONORS

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### 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

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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

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### Associate Editor in an academic journal

Empirical Economics

International Economics, France

### Editor in a special issue of a peer reviewed journal

Energy Economics