	Florian Pelgrin, PhD Professor – Speciality: Economics Tél.: + 33 (0)3 20 15 45 00 Fax: + 33 (0)3 20 15 45 01 E-mail : florian.pelgrin@edhec.edu

Professor Florian Pelgrin is a graduate of ENSAE and received his doctorate in economics from University of Paris I Panthéon Sorbonne. He is also the holder of three specialized masters in Macroeconomics, Statistics, and Industrial Organization and Microeconomics. Before coming to EDHEC, Florian Pelgrin was assistant professor at the University of Lausanne – Faculty of Business and Economics, where he taught econometrics. In addition to research and teaching, Florian Pelgrin worked at O.E.C.D., O.F.C.E. and Bank of Canada. His research interests revolve around the modeling and the understanding of the inflation dynamics, the identification and transmission of shocks and the links between health and life cycle decisions. His papers have been published in *Review of Economic Studies*, *Journal of Monetary Economics*, *Journal of Economic Dynamics and Control*, *Journal of Econometrics*, *Econometric Reviews*, *Economic Letters*.

EDUCATION

2005	**PhD, Economics**, University of Paris I Panthéon-Sorbonne, Juin 2005
1999	**Diplôme de l'E.N.S.A.E.** (Ecole Nationale de la Statistique et de l'Admnistration Economique)
1998	**M.A., Statistics**, University of Paris VI
1996	**M.A., Economics**, University of Paris I (Macroéconomie, Modélisation et Conjoncture)
1996	**M.A., Economics**, University of Nice-Sophia Antipolis (Organisation Industrielle et Dynamique Economique)

PROFESSIONAL TEACHING EXPERIENCE

09/2013 – Present	**Professor**, Edhec Business School, France Undergraduate: Statistics, Microeconomics
09/2005– 08/2013	**Assistant Professor**, University of Lausanne – Faculté des HEC Graduate course: Applied Time Series Analysis, Advanced Econometrics Undergraduate: Econometrics

09/2012– 02/2013	**Visiting Professor**, University of Nice-Sophia Antipolis, Department of Mathematics (J. Dieudonné) Graduate courses: Econometrics, Financial Econometrics, Time Series Analysis
09/2011–12/2011	**Visiting Professor**, University of Nice-Sophia Antipolis, Department of Mathematics (J. Dieudonné) Graduate courses: Financial Econometrics, Time Series Analysis
09/2008–09/2012	**E.N.S.A.E.** Graduate course: Linear Time Series Analysis

Other teaching experiences

O.C.D.E. (September - December 2010), three courses: An introduction to econometrics, Panel data econometrics, and structural macroeconometrics.

O.C.D.E. (January 2006), Lectures on Panel Data Econometrics.

E.S.C.P., Financial econometrics, Stochastic Calculus.

University of Cergy-Pontoise (teaching assistant), Microeconomics, Optimization, and Growth theory.

University of Paris-Dauphine (lecturer), Growth theory.

Ph.D. Dissertations advised

Michael Ingenhaag, Ph. D in Economics, HEC Lausanne, "Three essays on the Economics of Aging", September 2013.

Louis Alain Signé (Co-advisor), Ph. D in Economics, HEC Lausanne, "Essays on the Link between Health, Housing, Labor Demand and Portfolio Choices", anuary 2014.

Mathieu Gerber, Ph. D in Economics, HEC Lausanne, "Topics in Bayesian Econometrics", December 2014.

Maude Lavanchy, Ph. D in Economics, HEC Lausanne, "Essays on Sport Economics", Expected completion in June 2016.

External Examining

Dorothée Charlier, Ph. D in Economics, University of Savoie, "Impact of environmental policies on the energetic efficiency of residential building", 2013.

Alejandro Mosino, Ph. D in Economics, University of Savoie, "Investment in Non-Renewable Natural Resources and Economic Growth" 2012.

Stefano Puddu, Ph. D in Economics, HEC Lausanne, "Indicators, Feedbacks and Policies—Three Essays in Empirical Banking", 2012.

Martino Pelli, Ph. D in Economics, HEC Lausanne, "Essays in the Macroeconomic Effects of the Environment", 2011.

Yehven Pentsak, Ph. D in Economics, HEC Lausanne, "Addressing Skewness and Kurtosis in Health Care Econometrics", 2008.

PROFESSIONAL NON-TEACHING EXPERIENCE

06/2004–08/2005	**Principal Researcher**, Bank of Canada
10/2002–05/2004	**Senior Economist**, Bank of Canada
10/2001–09/2002	**Senior Economist**, O.F.C.E.
07/1999-09/2001	**Economist**, O.C.D.E.

PUBLICATIONS

Refereed Articles in Journals

"Using Implied Probabilities to Improve Estimation with Unconditional Moment Restrictions", with Alain Guay, *Econometrics Review*, 2016, vol. 35(3), 344-372.

"Estimating Aggregate Autoregressive Processes when only Macro Data are available" (avec E. Jondeau), *Economics Letters*, 2014, vol. 124, 341-347.

"Health and (Other) Asset Holdings", with Julien Hugonnier and Pascal St-Amour, *Review of Economic Studies*, 2013, vol. 80(2), 663-710.

"Sectoral Phillips Curves and the Aggregate Phillips Curve", with Jean Imbs and Eric Jondeau, *Journal of Monetary Economics*, 2011, 58(4-5).

"Time Consistent Control in Non-Linear models", with Steve Ambler, *Journal of Economic Dynamics and Control*, 2010, vol. 34(10), 2215-2228.

"National Saving-Investment Dynamics and International Capital Mobility", with Sebastian Schich, *Journal of international Money and Finance*, 2008, vol. 27(3), 331-344.

"Un Regard Bayésien sur les Modèles Dynamiques de la Macroéconomie", with Stéphane Adjemian, *Economie et Prévisions*, 2008, 83-184, vol. 2/3.

"Bayesian Inference and State Number Determination for Hidden Markov Models : An Application to the Information Content of the Yield Curve about Inflation", with Nicolas Chopin, *Journal of Econometrics*, 2005, vol. 123(2), 327-344.

Others

"The Decline in Private Saving Rates in the 1990s in the OECD Countries : How much can be explained by non-wealth fundamentals ?", with Alain DeSerres, *OECD Economic Studies*, 2003(36).

"Introduction aux modèles espace-état et au filtre de Kalman", with Mathieu Lemoine, *Revue OFCE*, 2003, vol. 23, 203-229.

"Financial Development and Investment : Panel Data Evidence for OECD Countries", with Sebastian Schich, *Applied Economic Letters*, 2002, vol. 9(1), 1-7.

"Projection de trajectoires économiques par microsimulation : Quelle équité pour les retraites ?", with Alexis Dantec and Emmanuelle Nauze-Fichet, *Revue Economique*, 2000, vol. 51(1), 115-129.

Books

Ageing, Health and Productivity : The Economics of Increased Life Expectancy. First report on "Health Expenditure, Longevity and Growth", with Brigitte Dormont, Joaquim Oliveira, and Mark Suhrcke, *Oxford University Press*, 2010.

"Buoyant Investment in OECD Countries" in *An International Finance Reader*, Chapter 24, edited by D.K. Kas et H.D. Kurz.

Recent working papers in institutions

"A Structural Analysis of the Health Expenditures and Portfolio Choices of Retired Agents", with Julien Hugonnier and Pascal St-Amour, Swiss Finance Institute, 10-29.

"Health and (other) Asset Holdings", with Julien Hugonnier and Pascal St-Amour, NCCR (National Centre of Competence in Research), FINRISK (Financial Valuation and Risk Management), 528.

"Estimation of multivariate probit models by exact maximum likelihood", with Jacques Huguenin and Alberto Holly, IEMS working papers series, 10-02.

"Aggregating Rational Expectations Models In the Presence of Unobserved Micro Heterogeneity", with Eric Jondeau, Swiss Finance Institute, 09-30.

"Aggregating Phillips Curves", with Jean Imbs and Eric Jondeau, CEPR - Centre for Economic Policy Research, 6184.

"Aggregating Phillips Curves", with Jean Imbs and Eric Jondeau, European Central Bank, Working papers series, 785, 2007.

"Computing Optimal Policy in a Timeless Perspective : An Application to a Small-open Economy" , with Michel Juillard, Bank of Canada, Working papers series, 32, 2007.

On-going

"Life Cycle Responses to Health Insurance Status ", with Pascal St-Amour.

"Technology Adoption Under Uncertainty in General Equilibrium", with Julien Hugonnier and Aude Pommeret.

"A Macro-Finance Model of the Term Structure with Time-varying Market Prices of Risk", with Eric Jondeau and Nimrod Vulkan.

"A Reliable and Testable Alternative to Long-run Restrictions in SVAR Models", with Alain Guay.

"Estimation of Multivariate Probit Models by Exact Maximum Likelihood", with J. Huguenin and Alberto Holly

"Cross-sectional Heterogeneity and Aggregate Data in Dynamic Rational Expectations Models, with Eric Jondeau.

Research affiliation

CIRANO (Centre Interuniversitaire de Recherche en ANalyse des Organisations).

Referee positions

Revue Économique, Revue d'Économie Politique, Canadian Journal of Economics, Journal of International Money and Finance, Journal of Econometrics, The Economic Journal, Journal of Economic Dynamics and Control, Review of Economic Studies, International Economic Review.

RESEARCH GRANTS

A Macro-finance Model of the Term Structure with Time-varying Market Prices of Risk (with René Garcia and Eric Jondeau), Institut Europlace de Finance (EIF) et le Labex Louis Bachelier (10 000 euros, principal adviser).

Financial and Health-Related Allocations over the Life Cycle, with Julien Hugonnier and Pascal St-Amour, Swiss Finance Institute.

Modeling asymmetric and leptokurtic distributions in health economics, Swiss National Fund of Research, 168,877 CHF (2010-2013).

Health and portfolio decisions, Swiss National Fund of Research, 44,763 CHF (2008-2009).

Financial support of the Swiss National Fund of Research through the project "Financial Valuation and Risk Management".