

Corentin ROUSSEL

Postdoctoral Researcher - Ph.D.
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Research Interests

Banking regulation, Green finance, Monetary policy, DSGE models, Agent-Based models

Current and Previous Positions

- Sept 2024 – now **ITI-MAKERs Postdoctoral Researcher in Economics**, BETA, University of Strasbourg (France).
Research project: *Challenges of new European banking regulations in the context of green transition*
- Sept 2023 – **Contractual Lecturer**, BETA, University of Strasbourg (France).
Aug 2024
- Mar 2018 – **Research Intern**, France Stratégie (French Prime Minister Research Unit) on Macroeconomic Modelling, Paris (France).
Aug 2018

Education

- 2018 – 2023 **Ph.D. in Financial Macroeconomy**
University of Bordeaux – Bordeaux - France
Thesis: *Credit risk regulation in Basel 3: a DSGE approach in euro area*
Supervision: Sophie Brana and Cristina Badarau, University of Bordeaux.
- 2017 – 2018 **Research Master in Financial and Monetary Economy (with honors)**
University of Paris Dauphine - Paris - France
Thesis: *Endogenous Firms Creation and Market Reforms: an Analysis in France and the Rest of Euro Area.*
- 2016 – 2017 **Master in Economy and Financial Engineering**
University of Paris Dauphine - Paris - France
Report: *Evolution on Pension Funds in USA.*

Published Works

- Badarau, C. & Roussel, C. (2022), “A theoretical foundation for prudential authorities decision making”, *International Economics*, Volume 172, pp.451-462.
(Rank B in HCERES ranking)
- Roussel, C. (2024), “Shadow banking and climate change, the ‘hidden leaf’ of green credit risk policy”, *Economics Letters*, Volume 243, 111899 (Rank B in HCERES ranking)

Policy Reports

- Crofils, C., Roussel, C. & Vermandel, P. (2019), “Can better regulation reduce structural unemployment?”, *France Stratégie Report*, No. 2019-05, pp.1-40.

Submitted Papers

- Roussel, C. (2024), “Should new prudential regulations discriminate green credits risk? A macrofinancial study for the Output Floor case”, *under review in Macroeconomic Dynamics* (Rank A in HCERES ranking).
Submission made for the INFER special issue “*New challenges for macroeconomic policies in a globalized world*” proposed by the AFSE Conference 2024.
- Roussel, C. (2024), “Assessment of the Output Floor in an agent-based credit network model”, *under review in Economic Modelling* (Rank A in HCERES ranking).

Working Papers

- Roussel, C. (2024), “Macrofinancial Effects of the Output Floor in the Euro Area Banking System”, *BETA Working Paper*, N°2024 – 18, pp.1-49.
- Roussel, C. (2024), “Should new prudential regulations discriminate green credits risk? A macrofinancial study for the Output Floor case”, *BETA Working Paper*, N°2024 – 07, pp.1-49.

Ongoing Papers

- Badarau, C. & Roussel, C., “Design of the macroprudential policy with shadow banking and climate-related risk in a general equilibrium model”.
- Kalientzidis, I. & Roussel, C., “The role of the European Investment Bank in tackling the green investment gap in the Euro area.”.
- Badarau, C., Louzas, R. & Roussel, C., “Prudential assessment of new credit risk and liquidity risk regulations in Euro Area”.

- Campmas, A., Roussel, C. & Sangaré, I., “Misperception of credit risk and macroprudential policy: a DSGE analysis”.

Workshops and Conferences

2019 5th HenU / INFER Workshop on Applied Macroeconomics, Kaifeng (China).

Infer Workshop On New Challenges Of Economic And Financial Integration, Bordeaux (France).

7th Bordeaux Workshop in International Economics and Finance, Bordeaux (France).

Conference of French Economic Association, Orléans (France).

Conference, 36th Symposium in Money Banking and Finance, Besançon (France).

2020 6th International Macroeconomics Workshop (Rennes-online).

INFER Annual Conference (Paris-online).

2021 XVIII INTECO Workshop on Economic Integration, Valencia (Spain).

2022 Workshop on Economic Growth and Macroeconomic Dynamics, Rome (Italy).

Conference, 38th Symposium in Money Banking and Finance, Strasbourg (France).

24th INFER Annual Conference, Timisoara (Romania).

2023 17ème Doctoriales MACROFI, Poitiers (France).

MPP Seminar, Strasbourg (France).

2024 ERMEES Seminar, Strasbourg (France).

BSE Seminar, Bordeaux (France).

Conference of French Economic Association, Bordeaux (France).

Conference, 40th Symposium on Money, Banking and Finance, Orléans (France).

iQuant Seminar, IESEG, Paris La Défense (France).

Teaching Activities

- 2018 - 2022 Growth and Crisis, for Pr. C. Badarau
Undergraduate (3rd year) and Magister degree, University of Bordeaux
- 2021 - 2022 Bayesian estimation in DSGE models for Pr. C. Badarau
Master 2 Research, University of Bordeaux
- 2022 - 2023 Structural Policies and Growth, for Pr. M.A. Sénégas / Pr. J.C Perreau
Undergraduate (3rd year), University of Bordeaux
- 2022 - 2023 Introduction to research methodology in financial econometrics, for Pr. J.M. Figuet – Master 1, University of Bordeaux
- 2022 - 2023 Economic Growth, for Pr. C. Badarau
Magister degree, University of Bordeaux
- 2023 - 2024 Mathematics, for Pr. S. Spaeter-Loehrer / Pr. C. Mouminoux
Undergraduate (1st year), University of Strasbourg
- 2023 - 2024 Macroeconomics, for Pr. A. Barbier-Gauchard / Pr. M. Sidiropoulos / Pr.P.Rondé / Pr. J. Trabelsi
Undergraduate (1st and 2nd year), University of Strasbourg
- 2023 - 2024 Introduction to macroeconomics (own lectures)
Preparatory class (CPES in 1st year), University of Strasbourg
- 2023 - 2024 Advanced macroeconomics (own lectures)
Preparatory class (CPES in 2nd year), University of Strasbourg
- 2024 - 2025 Macroeconomics, for. M. Sidiropoulos / Pr.P.Rondé
Undergraduate (1st and 2nd year), University of Strasbourg
- 2024 - 2025 Introduction to macroeconomics (own lectures)
Preparatory class (CPES in 1st year), University of Strasbourg
- 2024 - 2025 Advanced macroeconomics (own lectures)
Preparatory class (CPES in 2nd year), University of Strasbourg

Skills

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| Language | French (native), English (fluent), Spanish (basic). |
| Coding | Matlab, Octave, Dynare, R, Eviews, Gretl, VBA, SAS, Latex. |
| Others | Microsoft Office (Word, Excel and PowerPoint). |

Other Responsibilities

- Jury member for Master thesis defenses.
- Co-organizer of the “Infer Workshop On New Challenges Of Economic And Financial Integration”, 2019, Bordeaux (France).
- Reviewer: Eastern European Economics.
Observatoire des Politiques Économiques en Europe.

References

Cristina Badarau

Full Professor, Bordeaux School of Economics (BSE), University of Bordeaux
Email: florina-cristina.badarau@u-bordeaux.fr

Gauthier Vermandel

Full-time Researcher, CMAP, École Polytechnique (Paris)
Email: gauthier.vermandel@polytechnique.edu

Stéphane Dees

Head of Climate Economics Unit, Banque de France
Associate Professor, University of Bordeaux
Email: stephane.dees@u-bordeaux.fr