

Christophe PLANAS

christophe.planas@jrc.it

Institute for the Protection and Security of the Citizen
Joint Research Centre of European Commission
Ispra (VA) Italy

Highest Academic Degree

PhD in Economics of the European University Institute, Florence, Italy, with honor from the Jury (1995). Thesis entitled "Estimation Errors in Unobserved Component Models" and supervised by Prof. Agustin Maravall, Bank of Spain. Jury members: L.Bauwens, CORE-Louvain; A.Harvey, LSE-London; G.Mizon, EUI-Florence, A.Monfort, CREST-Paris.

Research interest

Time series analysis, econometrics and applied macroeconomics. Time series models, signal extraction, unobserved components models, data-filtering methods, state space models, Kalman filtering and smoothing, Bayesian inference and Monte Carlo simulation procedures, Phillips curve, NAIRU and potential output.

Honors

[1990-1993] Research Grant from *Lavoisier Research Program*.

Referee for *Journal of Econometrics*, *Econometric Reviews*, *Journal of Applied Econometrics*, *Journal of Money, Credit and Banking*, *Computational Statistics and Data Analysis*, *International Journal of Forecasting*, *Spanish Economic Review*, *Journal of Time Series Analysis*; Associate Editor of *Journal of Official Statistics*.

Software

- **Program GAP**, for estimating NAIRU and output gap in bivariate Phillips-curve-augmented models. The program is currently in use at DG Economic and Financial Affairs who has recommended it to the Member States for NAIRU estimation. Last GAP versions contain a module for Bayesian estimation.
- **Program BUSY**, a EC-FP5 funded-project for business cycle analysis. BUSY contains for NBER-type of analysis and for dynamic factor models, plus a preliminary module for trend removal. The project has been developed in partnership with the French, Italian and Spanish national statistical institutes (INSEE-CREST, ISTAT, INE).

Publications

"Bayesian analysis of the Output Gap", with G.Fiorentini and A.Rossi. In *Journal of Business Economic & Statistics*, 2008, 26, 1, 18-32.

"How Much Has Labour Taxes Contributed to EU Structural Unemployment?", with A.Rossi and W.Roeger. In *Journal of Economic Dynamics and Control*, 2007, 31, 1359-1375.

“Can Inflation Data Improve the Reliability of Output Gap?”, with A.Rossi. In *Journal of Applied Econometrics*, 2004, 19, 1, 121-133.

“Controlling Revisions in ARIMA-Model-Based Seasonal Adjustment”, with R.Depoutot. In *Journal of Time Series Analysis*, 2002, 23, 2, 193-214.

“Overcoming Non Admissibility in ARIMA-Model-Based Signal Extraction, with G. Fiorentini, 2001, *Journal of Business & Economics Statistics*, 19, 4, pp 455-464.

“Large-scale Fitting of Regression Models with ARIMA Errors”, with B.Fischer. In *Journal of Official Statistics*, 2000, 16, 2, 173-184.

“Finite Approximations to Linear Filters and the Monitoring of Revisions”, with R.Depoutot. In *Computational Statistics*, 2000, 15, 1, 25-30.

“Estimation Errors and the Specification of Unobserved Components Models”, with A. Maravall. In *Journal of Econometrics*, 1999, 92, 2, 325-353. Reprinted in *Recent Advances in Time Series*, ed. by P.Newbold and S.Leybourne, Edward Elgar Publishing Ltd.

“Linear Signal Extraction with Intervention Techniques in Nonlinear Time Series”, *Journal of Forecasting*, 1998, 17, 515-526.

“From Autocovariances to Moving Average: an Algorithm Comparison”, with G. Fiorentini. In *Computational Statistics*, 1998, 13, 477-484.

“The Analysis of Seasonality in Economic Statistics: A Survey of New Developments”. In *Questío*, 1998, 22, 1, 157-171.

Submitted

“The marginal likelihood of Structural Time Series models, with application to the US and euro area NAIRU”, with G.Fiorentini and A.Rossi.

International meetings and conferences

Contributed papers

Characteristics of Business Cycles: Have They Changed?, Brussels, January 2008; Parametric and Non-parametric Estimation and Forecasting, Roma, June 2007; Second Italian Congress of Econometrics and Applied Macroeconomics, Rimini, January 2007; Seasonality and Seasonal Adjustment, Luxembourg, May 2006; Third World Conference on Statistical Computing and Data Analysis, Cyprus, October 2005; Linear and Nonlinear Dynamics in Time Series, Bressanone, June 2005; Third Conference of the Balkan Countries Central Banks, Varna, May 2005; First Italian Congress of Econometrics, Venice, January 2005; Statistics: Investment in the Future, Prague 2004; Econometric Society European Meeting, Madrid 2004; Eurostat and DG ECFIN Colloquium on

Modern Tools for Business Cycle Analysis, Luxembourg 2003; Econometric Society European Meeting, Stockholm 2003; Recent Advances in Time Series Analysis for Official Statistics, Rhodes, 2002; New Techniques and Technologies for Statistics, Creta 2001; International Society for Bayesian Analysis, Creta, 2000; European Safety and Reliability Conference, Munich, 1999; New Techniques and Technologies for Statistics, Sorrento 1998; Joint Statistical Meetings of the American Statistical Association Dallas, 1998; Econometrics Society European Meeting, Berlin, 1998; International Conference on Seasonal Adjustment Methods, Eurostat, Bucharest, 1998; International Symposium on Computational Statistics, Barcelona 1996;

Invited seminars and short courses

Einaudi Institute for Economic and Finance, Rome, February 2008; Central Bank of Hungary, November 2005; Centro de Estudios Andaluces, Seville, September 2005; University of Parma, December 2004; University of Udine, January 2004; European Commission, DG ECFIN, Training, December 2003; University of Insubria, Varese, Lessons, 2003-2004; University La Sapienza, Roma 2003; University of Parma, May 2003; Bocconi University of Milan, Training, November 2002; ISTAT, Rome, Training, November 01; INSEE, Paris, Training, October 01; European Central Bank, Frankfurt, Training, November 2000; Eurostat Working Group on Seasonal Adjustment, Luxembourg, 1996, 1997, 1998, 2000; Institute of Statistics, University of Parme, 2000; European Central Bank, Task-Force on Seasonal Adjustment of Consumer Prices and Monetary Aggregates, Frankfurt, 1999; Summer School on Sensitivity Analysis, Venice, 1999; Cyclical Indicators for the European Economies, Bank of Italy, Roma, 1999; CORE-Universite Catholique de Louvain, Louvain 1997; Training for European Statisticians, Luxembourg, 1997; Journées Méthodologiques de l'INSEE, Paris, 1996; Joint Statistical Meetings of the American Statistical Association, Chicago, 1996; INSEE-CREST Paris, 1996; GREMAQ-EHESS-Universite de Toulouse, Toulouse 1996; Centro de Estudios Monetarios y Financieros (CEMFI) Madrid, 1996.