

Corentin ROUSSEL

Ph.D.
Department of Economics
University of Strasbourg
French citizen, 28 years old

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Research Interests

Prudential regulation, Credit risk, Green finance, Monetary Policy, DSGE models

Current and Previous Positions

Sept 2023 – now **Contractual Lecturer**, BETA, University of Strasbourg (France).

Mar 2018 – Aug 2018 **Research Intern** at France Stratégie (French Prime Minister Research Unit) on Macroeconomic Modelling, Paris (France).

Education

2018 – 2023 **Ph.D. in Financial Macroeconomy**
University of Bordeaux – Bordeaux - France
Dissertation : *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
Master 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)

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., “Macrofinancial Effects of the Output Floor in the Euro Area Banking System”, *submitted to Journal of Banking and Finance*. (Rank B in HCERES ranking)
- Roussel, C., “Shadow banking and climate change, the ‘hidden leaf’ of green credit risk policy”, *submitted to Economics Letters*. (Rank B 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.1-52.

On Going Papers

- Badarau, C., Louzas, R. & Roussel, C., “Prudential assessment of new credit risk and liquidity risk regulations in Euro Area”.
- Kalientzidis, I. & Roussel, C., “Environmental contribution of the European Investment Bank in a general equilibrium analysis”.
- Roussel, C., “Credit risk and new prudential regulation. An agent-based model analysis with heterogenous banks in credit network”.
- 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).

2019 6th International Macroeconomics Workshop (Rennes-online).

INFER Annual Conference (Paris-online).

2020 XVIII INTECO Workshop on Economic Integration, Valencia (Spain).

2021 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).

2022 17ème Doctoriales MACROFI, Poitiers (France).

MPP Seminar, Strasbourg (France).

2023 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).

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. Sénagás / 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

Skills

- Language English (fluent), French (native), Spanish (basic).
- Coding Matlab, Octave, Dynare, R, Eviews, Gretl, VBA, SAS, Latex.
- Others Pack 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.