# Stéphane Surprenant

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## Personal Details

**Language** : French (first language), English
**Citizenship** : Canadian

## Research Fields

| Econometrics | Macroeconomics | Machine Learning |
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## Education

**Ph.D. in economics (Ph.D.)**                                   2018 - now
**École des Sciences de la Gestion, UQÀM**

**Master's in economics (M.Sc.)**                               2017 - 2018
**École des Sciences de la Gestion, UQÀM**

**Bachelor degree in applied economics (B.Sc.)**               2013 - 2016
**École des Sciences de la Gestion, UQÀM**

## Publications

1. How Is Machine Learning Useful for Macroeconomic Forecasting ? (with Philippe Goulet-Coulombe, Maxime Leroux and Dalibor Stevanovic). 2022. *Journal of Applied Econometrics*, 37(5), 920-964.
2. A Large Canadian Database for Macroeconomic Analysis (with Olivier Fortin-Gagnon, Maxime Leroux and Dalibor Stevanovic). 2022. *Canadian Journal of Economics*, 55(4), 1799 - 1833.
3. Macroeconomic Data Transformations Matter (with Philippe Goulet-Coulombe, Maxime Leroux and Dalibor Stevanovic). 2021. *International Journal of Forecasting*, 37(4), 1338-1354.

## Working Papers

1. **Job Market Paper** : Quantile VARs and Macroeconomic Risk Forecasting (Single Author).

## Work in Progress

1. Stochastic Trends and Maximal Share Identification in SVARs (with Florian Pelgrin and Alain Guay).

## Prizes and Scholarships

1. Harry Johnson Prize for the best paper published in 2022 in Canadian Journal of Economics : A Large Canadian Database for Macroeconomic Analysis

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| 2. | SSHRC doctoral research grant | 2019 Contest |
| 3. | FRQSC doctoral research grant | 2019 Contest |
| 4. | UQÀM's Economics department Ph.D. scholarship | 2018 |
| 5. | Claude-Corbo Prize for the best master's thesis on Quebec-related studies | 2018 |
| 6. | Eric Girard Prize for academic excellence (master's) | 2017 |

## Policy Documents

1. Scénarios de risque et prévisions macroéconomiques (with Kevin Moran and Dalibor Stevanovic), CIRANO, 2023

2. Prévision de l'activité économique au Québec de l'activité économique au Québec et au Canada à l'aide des méthodes Machine Learning (with Philippe Goulet Coulombe, Maxime Leroux and Dalibor Stevanovic), Rapport de projet 2020RP-18, CIRANO, 2020.

3. Identification des points de retournement du cycle économique au Canada (with Rachidi Kotchoni and Dalibor Stevanovic), Rapport de projet 2019RP-05, CIRANO, 2019.

## Conferences Presentations

1. NBER-NSF Time Series Conference, Montreal, September 2023

2. 61e Congrès de la Société canadienne de science économique, Montreal, May 2022.

3. Economic Statistics Centre of Excellence Online Conference on Economic Measurement, May 2021.

4. 2nd Vienna Workshop on Economic Forecasting, October 2020.

5. Canadian Economics Association Annual Conference, Montreal, May 2018.

## Referee

International Economic Review, Economic Modelling

## Teaching

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| 1. | **Lecturer** | Microeconomic Analysis (ECO1300, Bachelor level) | 2021 |
| 2. | **Summer course** | Computer programming in economics (M.Sc. and Ph.D., Economics) | 2018-2023 |
| 3. | **Teacher Assistant** | Econometrics in finance (ECO8600, M.Sc., Finance) | 2019, 2023 |
| 4. | **Teacher Assistant** | Econometrics (ECO7036, M.Sc., Economics) | 2018-2023 |
| 5. | **Teacher Assistant** | Advanced macroeconomics I (ECO7011, M.Sc., Economics) | 2019-2023 |
| 6. | **Teacher Assistant** | Advanced microeconomics I (ECO7001, M.Sc., Economics) | 2018 |
| 7. | **Teacher Assistant** | Econometrics (ECO5272, B.Sc., Economics) | 2016-2017 |