

Stéphane Surprenant

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Profile

I am a Ph.D. student in economics and winner of a SSHRC doctoral research grant. My research is focused on econometrics and the application of machine learning methods in macroeconomics and finance.

Academic background

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

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

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

Research and teaching

Research assistant October 2017 - présent
Centre interuniversitaire de recherche en analyse des organisations (CIRANO)

- ◇ Explaining the performance of machine learning methods in macroeconomic forecasting (*How is Machine Learning Useful to Macroeconomic Forecasting?* and *Macroeconomic Data Transformation Matters* joint work with P.Goulet-Coulombe, M.Leroux and D.Stevanovic)
- ◇ Building a large canadian macroeconomic database (*A Large Canadian Macroeconomic Database* joint work with O.Fortin-Gagnon, M. Leroux and D. Stevanovic)
- ◇ Report : *Identification des points de retournement du cycle économique au Canada* joint work with R.Kotchoni and D.Stevanovic.

Lecturer (UQÀM)
◇ Microeconomic Analysis (ECO1300, Bachelor level) Winter 2021

Teaching assistant for many courses (UQÀM)

◇ Advanced macroeconomics I (ECO7011, M.Sc., Economics)	Winter 2019-2023
◇ Econometrics in finance (ECO8600, M.Sc., Finance)	Winter 2019, Fall 2023
◇ Econometrics (ECO7036, M.Sc. Economics)	Fall 2018-2022
◇ Advanced microeconomics I (ECO7001, M.Sc., Economics)	Fall 2018
◇ Introduction to computer programming (Summer crash course)	Summer 2018-2023
◇ Econometrics (ECO5272, B.Sc., Economics)	Winter 2016, 2017

Scholarships, grants and prizes

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

Publications

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.

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.

Macroeconomic Data Transformations Matter (with Philippe Goulet-Coulombe, Maxime Leroux and Dalibor Stevanovic). 2021. *International Journal of Forecasting*, 37(4), 1338-1354.

Work in Progress

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

Quantile VARs and Macroeconomic Risk Forecasting (single author).