Jonathan Benchimol

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Current positions

Since 2012 Research Economist, Bank of Israel, Research Department.
Since 2017 Research Associate, Federal Reserve Bank of Dallas, Globalization and Monetary Policy Institute.
Since 2017 Research Associate, Henan University, Center for Financial Development and Stability.
Since 2018 Research Associate, Queen's University, Conflict Analytics Lab.

Education

2006 - 2014 Ph.D. in Business Administration, ESSEC Business School.
2006 - 2011 Ph.D. in Economics, University of Paris 1 Panthéon Sorbonne.
2005 - 2006 M.Phil. in Macroeconomics, Paris School of Economics.
2004 - 2005 M.Sc. in Management, Grenoble School of Management.
2001 - 2004 M.Eng. in Quantitative Finance, EISTI Engineering School.

Research

Publications

1. "Money and risk in a DSGE framework: a Bayesian application to the Eurozone" (with André Fourçans).
   Journal of Macroeconomics, Elsevier, vol. 34, issue 1, pages 95-111, March 2012.

2. "Risk aversion in the Eurozone".
   Research in Economics, Elsevier, vol. 68, issue 1, pages 39-56, March 2014.

3. "Money in the production function: a New Keynesian DSGE perspective".
   Southern Economic Journal, Wiley, vol. 82, issue 1, pages 152-184, July 2015.

4. "Money and monetary policy in Israel during the last decade".
   Journal of Policy Modeling, Elsevier, vol. 38, issue 1, pages 103-124, February 2016.

5. "Money and monetary policy in the Eurozone: an empirical analysis during crises" (with André Fourçans).
   Macroeconomic Dynamics, Cambridge University Press, vol. 21, issue 3, pages 677-707, April 2017.

6. "Central bank losses and monetary policy rules: a DSGE investigation" (with André Fourçans).
   International Review of Economics and Finance, Elsevier, vol. 61, issue 1, pages 289-303, May 2019.

Working papers

7. "Forecast performance in times of terrorism" (with Makram El-Shagi).
   Revision Requested at *Economic Modelling*.

8. "Optimal monetary policy under bounded rationality" (with Lahcen Bounader).
   Submitted.

9. "Switching volatility and nonlinearities in an open economy" (with Sergey Ivashchenko).
   Submitted.

International conferences

CEPR Network on Macroeconomic Modelling and Model Comparison (MMCN), 3rd Annual Conference, Frankfurt, Germany (2019); CEPR Network on MMCN, 2nd Annual Conference, Stanford, USA (2018); 49th Money, Macro and Finance Research Group (MMF), Annual Conference, London, United Kingdom, session chair (2017); CEPR Network on MMCN, 1st Annual Conference, Frankfurt, Germany (2017); MMF, 47th

Annual Conference, Cardiff, United Kingdom, session chair (2015); International Trade and Finance Association (IT&FA), 25th International Conference, Sarasota, Florida, USA (2015); MMF, 46th Annual Conference, Durham, United Kingdom (2014); IT&FA, 23rd International Conference, Montréal, Canada (2013); European Research Group (GdRE), 29th International Symposium, Nantes, France (2012); International Finance and Banking Society (IFABS), 4th International Conference, Valencia, Spain (2012); IT&FA, 21st International Conference, Eilat, Israel (2011); IT&FA, 20th International Conference, Las Vegas, USA (2010); IT&FA, 19th International Conference, Beijing, China (2009).

National conferences

Israel Economic Association (IEA), Annual Conference, Rishon LeZion, Israel (2018); French Economic Association (AFSE), Annual Conference, Paris, France (2012); Spanish Economic Association (SAEe), Annual Conference, Málaga, Spain, session chair (2011); AFSE, Annual Conference, Nanterre, France (2011).

Discussions

Bank of Israel and CEPR, Systemic Risk and Macroprudential Policy Conference, Tel-Aviv, Israel (2018); CEPR Network on MMCN, Annual Conference, Frankfurt, Germany (2017).

Seminars

Bank of England, Bank of Israel (5), Bank of Finland (2), Bank of France, Bar Ilan University (2), Bucharest University of Economic Studies, CEPII, CNRS, ESSEC Business School (3), Government of Romania, University of Évry Val d'Essonne, Hebrew University of Jerusalem, Henan University, IDC Herzliya, Romanian Academy, Lille 1 University, National Bank of Romania, University of Paris 1 Panthéon Sorbonne (4), University of Paris 8, Tel Aviv University (2).

Presented by coauthors

Western Economic Association, 94th Annual Conference (2019); Society for Economic Measurement, 6th Annual Conference (2019); Henan University and INFER, 5th Workshop on Applied Macroeconomics (2019); Western Economic Association, 15th International Conference (2019); CIRET, 34th Annual Conference (2018); MMF, 49th Annual Conference (2017); International Economic Association, 18th World Congress (2017).

Refereeing

Applied Economics (3), Applied Financial Economics, Bulletin of Economic Research, China Economic Review, Contemporary Economics (3), Economic Modelling (5), Emerging Markets Finance and Trade, Empirical Economics (3), International Finance, International Journal of Central Banking, Journal of Economic Behavior and Organization, Journal of Macroeconomics (2), Journal of Money Credit and Banking, Macroeconomic Dynamics (3), Review of International Economics.

Grants and fellowships

2009 - 2011	Teaching and research fellowship, University of Paris 1 Panthéon Sorbonne, Department of Economics.
2006 - 2009	Ph.D. fellowship, ESSEC Business School, Department of Economics.
2006 - 2010	President Ph.D. fellowship, Bar Ilan University, Department of Economics (not held for private reasons).

Experience

Visiting

Mar. 2018	Visiting scholar, Bank of Finland, Research Department.
Nov. 2017	Visiting scholar, Romanian Academy, National Institute of Economic Research (INCE).
Aug. to Sep. 2016	Visiting scholar, Henan University, School of Economics.

Teaching

2016	New Keynesian DSGE models, Henan University, English, 6h.
2012	New Keynesian DSGE models, ESSEC Business School, English, 12h.
2012	Monetary and prudential policies, ESCP Europe Business School, English, 12h.
2010 - 2011	Monetary policy, University of Paris 1 Panthéon Sorbonne, 60h/year.
2006 - 2011	International Economics, University of Paris 1 Panthéon Sorbonne, 72h/year.
2006 - 2010	Macroeconomics, ESSEC Business School, 12h/year.
2008 - 2010	Finance, ESCP Europe Business School, English, 36h/year.
2009	Economic growth, Cergy-Pontoise University, 36h.
2007 - 2008	Statistics, ESSEC Business School, English, 12h/year.

Professional

2012	Consultant, Cargill, Forecasting Department, Paris, France.
2006 - 2008	Financial analyst, Seven Equities, Financial Analysis Department, Paris, France.
2004 - 2005	Trader assistant, Leumi Bank, Foreign Financial Market Department, Tel-Aviv, Israel.
2004 - 2005	Financial analyst, Arba Finance, CEO Department, Tel-Aviv, Israel.
2003	Credit risk analyst at Crédit Mutuel, Corporate Finance Department, Nice, France.

Other

Publications

- “Memento on Eviews Output”,
  Last version, January 2019. Available online.

- “Exercises, problems and solutions”,
  The Economics of Money, Banking and Financial Markets (Frederic Mishkin).
  Pearson Education France, September 2008. Available online.

- “How to select funds in a portfolio management framework?”,
  Patrimoine et Marchés, issue 3, December 2007.

Skills

- Languages: French, English, Hebrew.
- Econometrics: Dynare, Dynare++, Julia, R, Eviews, SAS, Stata, RATS, SPAD.
- Mathematics: Matlab, Mathematica, MathCAD, Maple, LaTeX.
- Platforms: Bloomberg, Moody's Analytics BankFocus, Thomson DataStream, Thomson Reuters.
- Computer: Java, C++, Excel-VBA, Python, HTML, PHP, SQL, XML/XSL, Ajax, Javascript.