



EconomiX

CNRS, UMR 7235 – Université Paris Nanterre



Université
Paris Nanterre

3rd Annual Workshop

ARAE

Econometrics of the Energy Transition

Conference Venue:

University Paris Nanterre

200, Av. de la République

92000 Nanterre

December 8, 2023



Presentation

Following the success of the two first workshops on environmental risks and climate change, the *Association for Research in Applied Econometrics (ARAE)* organizes a third workshop on “*Econometrics of the Energy Transition*”. The purpose of the ARAE workshop is to create collaborative links between academics and professional practitioners and their workplaces. This annual workshop also aims at long-term knowledge sharing and discussions of current issues. Research on green finance, climate risks, critical minerals, or sustainable management is emphasized. Also, particular attention is given to applied econometrics and computational economics.

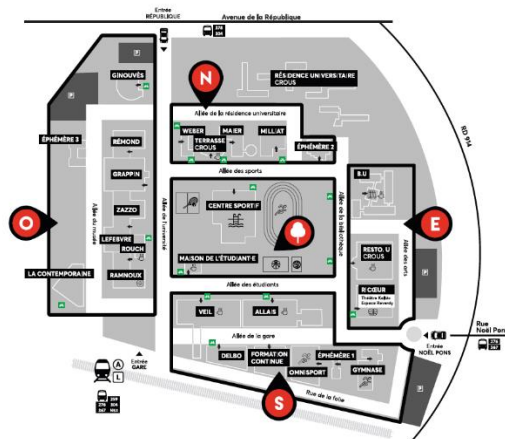
The 2023 workshop will take place on December 8, 2023, at the University of Paris Nanterre, in partnership with the EconomiX-CNRS laboratory.

Venue

University of Paris
Nanterre
Building. WEBER,
Room 2
200, Av. de la
République
92000 NANTERRE
December 8, 2023
From 9h00 to 18h00

The campus is located on the RER A or L lines. Please get off at Paris Nanterre University station.

Plan du campus de Nanterre - Université Paris Nanterre



Kind Reminder

- Conference date: December 8th, 2023.
- Presentation Time: Authors 15-20min, Discussant 10min, Questions 5min.

Workshop organizers



Jean-Baptiste Hasse is an economist whose research covers macro and financial econometrics. He works as a researcher at the Aix-Marseille School of Economics (AMSE) and Louvain Finance (LFIN). His research has been supported by the Institut Louis Bachelier (insti7 research chair), and he was a visiting researcher at the University of Cambridge and UCLouvain. The courses he has taught include various topics in international finance and his research has been published in various international academic journals. He is a co-founder of the Association for Research in Applied Econometrics (ARAE). He holds a Ph.D. in Finance from

the University of Paris-Saclay.



Capucine Noblet is an economist whose research covers econometrics and critical minerals for the transition. She works as a research associate (post-doc) researcher at the Institut Louis Bachelier and Banque de France. She has taught several classes and tutoring, including Time series econometrics, Econometrics with Python, and Introduction to macroeconomic policy. She holds a Ph.D. in Economics from the University Paris Nanterre.

Acknowledgments

The Association would like to thank Nadine Levratto, Valérie Mignon, and the whole EconomiX team for making this event possible.

Program

Friday, Dec 8th, 2023

8h50 – 9h15 **Breakfast**

9h30 – 12h00 **Presentations**

9h15: Welcome speech

- **Capucine Nobletz** (Banque de France, Institut Louis Bachelier)

9h30-9h45: PLADIFES Project

- Author: **Thibaud Barreau** (Institut Louis Bachelier)

9h50-10h30: Warning words in a warming world: Central bank communication and climate change

- Authors: **Jérôme Deyris** (Sciences Po Paris), Emanuele Campiglio (University of Bologna, RFF-CMCC European Institute on Economics and the Environment, LSE Grantham Research Institute) and David Romelli (Trinity College Dublin)
- Discussant: **Arthur Thomas** (Paris Dauphine University - PSL)

Coffee break

10h45-11h25: Evaluating criticality of strategic metals: Are Herfindahl–Hirschman Index and usual concentration thresholds still relevant?

- Authors: **Pauline Bucciarelli** (IFP Energies nouvelles, EconomiX-CNRS), Emmanuel Hache (IFP Energies nouvelles, EconomiX-CNRS, IRIS), and Valérie Mignon (EconomiX-CNRS, CEPPII)
- Discussant: **Capucine Nobletz** (Banque de France, Institut Louis Bachelier)

11h30-12h10: Energy transition critical materials price index

- Authors: **Jean Baptiste Hasse** (Aix-Marseille University) and Capucine Nobletz (Banque de France, Institut Louis Bachelier)
- Discussant: **Quentin Lajaunie** (University of Orleans)

12h15-12h30: atRisk: a tool to assess climate risk uncertainty

- Authors: **Quentin Lajaunie** (University of Orleans), Guillaume Flament (ENSAE) and Christophe Hurlin (University of Orleans)

12h30 – 13h45 **Lunch**

14h00 – 18h00 Presentations

14h00-14h40: Creating shareholder value by improving training and health and safety

- Authors: **Margaux Escoffier (Arvella Investments)**, Benjamin Herbert (Arvella Investments), Todd Cort (Yale School of Management), and Lionel Melin (MacroLucid Research)
- Discussant: **Jean-Baptiste Hasse (Aix-Marseille University)**

14h45-15h25: Sustainable investing goes mainstream: a shift in investor behavior toward sustainable mutual funds

- Authors: **Camille Baily (University of Namur)** and Jean-Yves Gnabo (University of Namur)
- Discussant: **Rim Laksaci (UCLouvain)**

15h30-16h10: Green ETFs attributes and investor behavior.

- Authors: **Rim Laksaci (UCLouvain)**, Bertrand Candelon (UCLouvain), Jean Baptiste Hasse (Aix-Marseille University)
- Discussant: **Souhila Siagh (Aix-Marseille University)**

Break

16h30-17h10: Social learning for the green transition evidence from a pesticide reduction policy

- Authors: **Rose Deperrois (INRAE)**, Adélaïde Fadhuile (INRAE), and Julie Subervie (INRAE)
- Discussant: **Thomas Jacquet (EconomiX-CNRS)**

17h15-17h55: Foreign direct investment and strategic minerals

- Authors: **Tanguy Bonnet (EconomiX-CNRS)**
- Discussant: **Pauline Bucciarelli (IFP Energies nouvelles, EconomiX-CNRS)**

18h00 Concluding Remarks

Time for a get-together.