

Juliana Caicedo

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EDUCATION	University of Paris at Nanterre, France <ul style="list-style-type: none">• Ph.D., Finance. Thesis: <i>Portfolio Selection Strategies in Emerging Equity Markets</i>• M.S. in finance and insurance	Expected 2007 2003									
	University of the Andes, Bogotá, Colombia <ul style="list-style-type: none">• B.S. Industrial Engineering	2001									
RESEARCH INTERESTS	Emerging equity markets, Portfolio selection, financial econometrics, Market integration										
TEACHING INTERESTS	Economics, Financial Markets, Portfolio Management, Risk Management, Asset pricing theory										
WORK IN PROGRESS	<ul style="list-style-type: none">• Country or industry diversification for developed and emerging markets?• Financial integration, Factor Analysis and Emerging Markets (with Catherine BRUNEAU)										
TEACHING EXPERIENCE	University of Paris at Nanterre <ul style="list-style-type: none">• Micro-economics• Financial analysis and Investments	2003-2004 2005-2006									
COMPUTING EXPERIENCE	Matlab, Eviews, SAS, Visual Basic, Datastream, Bloomberg, Reuters, Factset										
PROFESSIONAL EXPERIENCE	Crédit Lyonnais asset Management, Paris -Risk management <ul style="list-style-type: none">• OTC Swaps pricing and control• Monte Carlo simulations	2003									
	HSBC Asset Management Europe, Paris <ul style="list-style-type: none">• Portfolio Optimization with « BARRA Aegis Portfolio Manager» and « Norm Portfolio»• Analysis of other software performance ()	2002									
	AXA Investment Managers, Paris - Performance Measurement & Attribution <ul style="list-style-type: none">• Project Management & Technical Solutions	2001									
	ITALCOL, Bogota <ul style="list-style-type: none">• Development of budget controls• Implementation of client credit ratings	2000-2001									
HONORS & AWARDS	French ministry of education <ul style="list-style-type: none">• Full scholarship	2003-2006									
LANGUAGES	Spanish (mother tongue), English (fluent), French (fluent), Greek(intermediate)										
REFERENCES	<table><thead><tr><th>Name</th><th>Telephone</th><th>email</th></tr></thead><tbody><tr><td>Catherine Bruneau (chair)</td><td>(331)40974757</td><td>cbruneau@u-paris10.fr</td></tr><tr><td>Valérie Mignon</td><td>(331)40970000</td><td>valerie.mignon@u-paris10.fr</td></tr></tbody></table>	Name	Telephone	email	Catherine Bruneau (chair)	(331)40974757	cbruneau@u-paris10.fr	Valérie Mignon	(331)40970000	valerie.mignon@u-paris10.fr	
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CITIZENSHIP	Colombia										

