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Date of birth: 14/01/1988
Nationality: Albanian

Objective: detailed presentation of the personal academic curriculum.

Education

- Since Oct.2010** UNIVERSITY OF EVRY-VAL D'ESSONNE, Evry, France.
Ph.D. student in Economics department, EPEE Laboratory and TEPP-CNRS.
Thesis title: "Asset-Liability Management of Pension Funds".
Supervisor: Pr. Jérôme GLACHANT.
Defense (expected): fall 2014.
- 2008 – 2010** QEM, international program approved by EU.
Research master program Erasmus-Mundus in "Methods and Models of Quantitative Economics" (QEM), organized by a Consortium of four Universities managed by University Paris 1 Pantheon-Sorbonne..
Double degree delivered by:
· University Paris 1 Panthéon-Sorbonne: "Master Mathématiques Appliquées à l'Économie et à la Finance" .
· University Ca'Foscari Venezia : "Laurea Magistrale in Economia".
Graduated with high honors.
- 2009 – 2010** CA'FOSCARI UNIVERSITY OF VENICE, Venice, Italy.
Second year of Research Master Erasmus-Mundus (QEM).
Thesis title: "Lucky versus Skilled Portfolio Managers".
Supervisor: Pr. Monica BILLIO and Pr. Bertrand MAILLET.
Defense: Venice, 06/07/2010.
Evaluation: 110 cum laude.
- 2008 – 2009** UNIVERSITÄT BIELEFELD, BIELEFELD, GERMANY
UNIVERSITY PARIS 1 PANTHÉON-SORBONNE, Paris, France.
First year of Research Master Erasmus-Mundus (QEM).
- 2005 – 2008** STATE UNIVERSITY OF TIRANA, Tirana, Albania.
Bachelor studies in Computer Science, faculty of Natural Science..
Graduated with high honors.
- 2001 – 2005** HIGH SCHOOL "PJETER MESHKALLA", Shkoder, Albania.
High School Diploma.

Fields of Research Interest and Keywords

Pension systems, asset liability management (ALM), intergenerational risk sharing and equity, aging and asset prices, portfolio choice, fund-of-funds..

Publications

- 07/2014** "BOOTSTRAP ANALYSIS FOR ASIAN REIT'S PORTFOLIOS", with Juliana CAICEDO-LLANO, chapter in *Handbook of Asian Finance REITs, Trading, and Fund Performance*. Greg Gregoriou, David Lee, editor, Vol 2, Oxford: Academic Press Inc., 2014, p. 95-116.

Working Paper

- “Asset Meltdown in a Model with Last-Moment Consumption”, with Jérôme GLACHANT, EPEE working paper.
- “European Equity Fund Managers: Luck or Skill?!” , with Juliana CAICEDO-LLANO, EPEE working paper.

Work in process

- “Towards higher performing *FoF*: *FDR* or *FWER*?!” , with Juliana CAICEDO-LLANO, EPEE.
- “Replicating Intergenerational Risk Sharing in Financial Market”, EPEE and Cardano.

Presentations in Conferences, Workshops and Seminars

- 05/2012** [GREQAM 2012](#), Marseille, France.
Workshop Overlapping Generation Days.
- 06/2012** [EPEE](#), Evry, France.
Doctoral Seminary, Presentation.
- 06/2012** [IPE 2012](#), Jerusalem, Israel.
23rd Summer School in Economic Theory - Intertemporal Public Economics,
Poster Presentation.
- 11/2012** [DDAY 2012](#), Evry, France.
Workshop "Dynamic Day", EPEE 2012, Presentation.
- 11/2012** [EBIM WORKSHOP](#), Bielefeld, Germany.
Seventh EBIM Doctoral Workshop in Economic Theory, Presentation.
- 11/2012** [EPEE LABORATORY](#), Evry, France.
Working Group in Finance, Presentation.
- 03/2013** [T2M CONFERENCE](#), Lyon, France.
Theories and Methods in Macroeconomics, Presentation.
- 05/2013** [ACDD 2013](#), Strasbourg, France.
Augustin Cournot Doctorial Days 10th Edition, Presentation.
- 06/2013** [WORKSHOP ON PENSIONS](#), University Paris Dauphine, Paris, France.
11th Workshop on Pension, Insurance and Savings, Paper Discussion.
- 06/2013** [INTERNATIONAL PENSION WORKSHOP](#), Frankfurt, Germany.
Netspar Workshop on Pensions, Goethe University, Paper Discussion.
- 06/2013** [EFM 2013 "MERTON H. MILLER"](#), Reading, United Kingdom.
European Financial Management, Doctoral Session, Presentation.
- 04/2014** [EPEE](#), Evry, France.
Doctoral Seminary, Presentation.
- 04/2014** [10th INTERNATIONAL STUDENT CONFERENCE](#), Izmir, Turkey.
Izmir University of Economics, Presentation.
- 06/2014** [2014 FMA EUROPEAN CONFERENCE](#), Maastricht, The Netherlands.
Financial Management Association, Doctoral Session, Presentation.
- Forthcoming** [IFABS 2014](#), Lisbon, Portugal.
06/2014 6th Conference of International Finance and Banking Society, Presentation.
- Forthcoming** [EFM 2014 "MERTON H. MILLER"](#), Rome, Italy.
06/2014 European Financial Management, Doctoral Session, Presentation.
- Forthcoming** [EEA-ESEM 2014](#), Toulouse, France.
08/2014 29th Annual Congress of the European Economic Association, Presentation.

Summer Schools

- 04/2010** SDEM 2010, Venice, Italy.
Spring School in Economics.
- 03/2011** ETEEP 2011, Aussois, France.
Ecole Thematique CNRS Evaluation des Politiques Publiques.
- 07/2011** SEEC 2011, Lecce, Italy.
Summer School in Advanced Macroeconometrics.

Work Experience

- 2013-2015** UNIVERSITÉ D'ÉVRY-VAL D'ESSONNE, Evry, France.
(2 years) Temporary teaching assistant and researcher, quantity: half-service.
- 2010-2013** UNIVERSITÉ D'ÉVRY-VAL D'ESSONNE, Evry, France.
(3 years) Contractual Ph.D. student.
- 2013** CARDANO, Rotterdam, Netherlands.
(3 months) Internship in the Research and Innovation department, pension sector, supervised by Dr. Stefan LUNDBERGH. Participation to a project on intergenerational risk sharing and financial markets.
- 2007** INSIG, INSURANCE COMPANY, Tirana, Albania.
(three months) Internship combined with a practical class in Computer Science Department (Database Programming).

Teaching

- 2010-2014** UNIVERSITY OF EVRY-VAL D'ESSONNE, Evry, France.
(4 years)
- Lecturer:**
2013-2014 Intermediate Statistics (Fr.), Undergraduate 1 "Economics".
- Teaching Assistant:**
2011-2012 Gestion des Risques et des Actifs (Fr.), Master 2, "GRA".
2012-2014 Management of Financial Risks (Eng.), Master 2, "GRA".
2012-2014 Economics of Asset Pricing (Fr.), Master 1 "Finance".
2013-2014 Macroeconomics (Fr.), Undergraduate 1 "Informatics".
2012-2013 Microeconomics (Fr.), Undergraduate 1 "Economics".
2010-2012 Elementary Macroeconomics (Fr.), Undergraduate 2 "Economics".
2010-2011 Macroeconomics (Fr.), Undergraduate 2 "AES".

Scholarships

- 2008 – 2010** ERASMUS MUNDUS SCHOLARSHIP.
Given by the European Commission during the Master Studies.
- 2010 – 2013** DOCTORAL SCHOLARSHIP.
Given by the French Ministry of Education (Ministère de l'Éducation Nationale de la Recherche et de Technologie) during the Ph.D. Studies.

Academic Association Memberships

- 2013 – 2015** EUROPEAN FINANCIAL MANAGEMENT ASSOCIATION MEMBERSHIP.
- 2014 – 2015** EUROPEAN ECONOMIC ASSOCIATION MEMBERSHIP.
membership ID number: 14138.

Language and Computer Skills

- Albanian: mother tongue.
- English: fluent, two year Master studies in English, [TOEFL](#), *October 2007*.
- French: fluent, Diploma of [Alliance Française](#), *September 2005*.
- Italian: moderately fluent, Certified level B2/C1.
- German: Beginner, Certified level A2 .
- [GMAT](#), *January 2010*.
 - Knowledge of Pascal, C++, Java, bases in Database, Matlab and LaTeX.

Last revised: June 2014