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ESSEC Business School and THEMA
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Education

- 2011 – present **ESSEC Business School and Tilburg University**
Ph.D., joint degree (*cotutelle*) in Economics (ESSEC) and Finance (Tilburg)
- 2009 – 2011 **ESSEC Business School and Université de Cergy-Pontoise**,
M.Phil. Economics and Finance, *with honors*
- 2004 – 2005 **Université Paris-I Panthéon-Sorbonne**, M.Sc. in Economics, *with honors*
- 2002 – 2005 **Ecole Normale Supérieure de Cachan**

References

Professor **Gabriel Desgranges**
Université de Cergy-Pontoise
33 boulevard du Port
95011 Cergy-Pontoise, France
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Professor **Edouard Challe**
Ecole Polytechnique
Department of Economics
91128 Palaiseau, France
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Professor **Luc Renneboog**
Tilburg University
Department of Finance
PO Box 90153, 5000 LE Tilburg, the Netherlands
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Professor **Roger Guesnerie**
Collège de France, PSE
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75014 Paris, France
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Research interests

Financial economics, asset pricing, macro-finance.

Research papers

- “International Return Predictability and the Term Structure of Risk”
- “Bubbles and Trading Frenzies: Evidence from the Art Market” (with L. Renneboog)
- “Real-time Forecasts of Art Market Returns: the Role of Volume”
- “Sentiment and Art Prices” (with L. Renneboog and C. Spaenjers), *Economics letters* 122 (2014) 432–434

Work in progress

- “Liquidity, Banks and Markets: a Decade of Experience”

Other publications (in French)

Opinion editorials

- “Emploi : stabiliser, encourager, décentraliser !”, (with Florian Bercault), *Le Cercle Les Echos*, January 20, 2014
- “Ô banquiers patriotes !”, *Libération*, November 22, 2011

- “Le FESF doit intervenir massivement sur le marché des CDS”, *L'AGEFI*, October 20, 2011
- “Europe : enrayer la contagion, faire payer les marchés”, *Le Monde*, September 14, 2011
- “Grèce : casser la spéculation, c'est possible !”, *La Tribune*, July 25, 2011

Other non peer-reviewed publications

- “Liquidity, Banks and Markets: a Decade of Experience”, *Les Cahiers Louis Bachelier*, 12, February (2014)
- “Cash Flow-Wise ABCDS pricing”, *Natixis*, September 2008
- “Le calcul des taux de change effectifs”, *Conjoncture Economique et Financière*, REXECODE, July (2003)

Press (selection)

- “CDS souverain : Le faux coupable”, *L'AGEFI Hebdo*, December 1, 2011
- “Plan européen : Un échafaudage fragile”, *L'AGEFI Hebdo*, November 10 2011
- “L'utilité des CDS souverains est remise en cause”, *L'AGEFI*, October 31, 2011
- “Titrisation : Dégripper la machine”, *L'AGEFI Hebdo*, June 11, 2009

Academic conferences and seminars

2014	IFABS (Lisbonne), EFMA (Rome), French Finance Association (Aix) ISCEF (Paris), EconomiX doctoral conference (Nanterre), ADRES doctoral conference (Paris), 7th Financial Risks International Forum (Paris), Cambridge U., EPFL, Tilburg Brown Bag seminar, Ecole Polytechnique lunch seminar, THEMA lunch Seminar, ESSEC Finance Brown Bag seminar.
2013	Conference on Art Auctions organized by the Cheung Kong Graduate School of Business (presentation made by co-author), ESSEC PhD Seminar, THEMA lunch Seminar.
2012	ESSEC PhD Seminar, History of Economics as Culture 4th Annual Workshop, AFFI (Strasbourg).
2011	ESSEC PhD Seminar.

Teaching

2011-2013	Microeconomics I (lecturer, undergraduate), ESSEC
2010-2014	Microeconomics II (lecturer, undergraduate), UCP
2013	Asset allocation (TA, graduate), UCP
2013	Time series (TA, undergraduate), UCP
2006-2009,2012	Executive training. CDO and Structured Credit (2006-2009), Introduction to securitization (2012), First Finance, Paris
2011	International Finance (lecturer, graduate), UCP
2011	Macroeconomics (TA, undergraduate), UCP
2006,2012,2013	Master theses supervision (ESSEC, Msc. Math. Finance Paris I, ENSAE)

Scientific consulting

Joint academic and applied research within the Institut Louis Bachelier (France):

- Long Term Asset Allocation (since 2012)
Industry sponsors: Caisse des Dépôts and CNP Assurances (CDC and CNP are among the largest long-term investors in France).
Academic sponsor: Collège de France.
- Research project on Liquidity (2012-2013)
Industry sponsor: Crédit Agricole CIB
Academic sponsor: Collège de France.

Awards and distinctions

2014	Travel grant, ESSEC
2012	French Finance Association Best PhD Workshop Presentation Award
2010-present	French Ministry of Education PhD Fellowship
2009-2010	ESSEC PhD Fellowship
2002-2006	Ecole Normale Supérieure de Cachan Fellowship ('Normalien')

Prior Employment

2006-2009	Trader, NATIXIS
2003-2006	Consultant, IXIS CIB, Caisse Nationale des Caisses d'Epargnes
2003	Junior Economist (intern), REXECODE (<i>French Conjunction Institute</i>)

Skills

Languages	French (native), English (Fluent)
Software	Matlab, Stata, Maple, Eviews, LaTeX

Updated: June 2014