

Work Experience

Board of Governors of the Federal Reserve System

Senior Economist

Economist

Division of International Finance - Global Capital Markets

Washington D.C.
Sep. 2017 - Present
Sep. 2014 - Sep. 2017

Calyon Credit Agricole CIB

Cheuvreux Quantitative Research Team (6 months internship)

Paris
2009

Unicredit Group

Trading Team (5 months internship)

London
2008

Calyon Credit Agricole CIB

Equity Derivatives Research Team (7 months internship)

Paris
2007

IXIS Corporate And Investment Bank

Proprietary Trading Cash-CDS Team (6 months internship)

European Equity Sales Team (2 months internship)

Paris
2006
2005

Education

HEC Paris

Ph.D. in Finance

Dissertation: "Essays on Behavioral Finance"

Advisor: Prof. Thierry Foucault, HEC Paris School of Management

Paris
2009 - 2014

University Paris Dauphine

M.Sc. in Mathematics of Finance, Economics and Insurance (M2 MASEF, with honors)

Paris
2009

HEC Paris

M.Sc. in Finance (Grande Ecole)

Paris
2005 - 2008

University Paris Dauphine

M.Sc. in Applied Mathematics (M1 MIDO)

Paris
2002 - 2006

Working Papers

To See is To Know: Simultaneous Display of Market Data for Retail Investors

Conditionally Accepted, Review of Finance

EUROFIDAI-AFFI 11th International Paris Finance Meeting 2013

European Securities and Market Authority - Meeting on Investor Education 2013

European Retail Investment Conference (Doctoral Consortium) 2013

Europlace Institute of Finance - Scientific Morning 2013

INSEAD PhD Workshop 2012

HEC Paris Brown Bag 2011-2013

Demand for Information and the Response of U.S. Treasury Bond Prices to Macroeconomic News, with Thierry Foucault and Clara Vega

High Frequency Trading around Macro News, with Alain Chaboud and Clara Vega

Dark Trading and Corporate News, with Vincent Gregoire

Retail Trading and News, with Thierry Foucault

Academic Service

Referee - The Journal of Finance (x2), The Review of Financial Studies, The Review of Asset Pricing Studies, Journal of Empirical Finance

Conference Discussant - European Finance Association 2015 (Vienna), Northern Finance Association 2016 (Quebec), 27th Annual Conference on Financial Economics and Accounting 2016 (Toronto), Northern Finance Association 2017 (Halifax, CA)

Selection Committee - Finance Down Under 2016 (Univ. of Melbourne), Finance Down Under 2017 (Univ. of Melbourne)

Teaching - Undergraduate Introductory Statistics, HEC Paris, 2011

Awards, Grants & Honors

LABEX-ECODEC

Research Grant 2013 - 2014

The Europlace Institute of Finance

EUR 10,000 Research Grant 2011

The American Finance Association

Travel Grant 2011

The HEC Paris Foundation

PhD Full Scholarship 2009 - 2013

Skills

Programming - Stata, Python (Pandas), R, Apache Pig, Apache Spark (Sparklyr & PySpark), SQL, SAS (basics)

Language - French (native), Italian (native), English (fluent), Spanish (beginner)

Hobbies - Piano, Chess (elo 1850), Martial Arts

References

- [Prof. Thierry Foucault, HEC Paris](#)
- [Assoc. Prof. Johan Hombert, HEC Paris](#)
- [Prof. Laurent Calvet, EDHEC Business School](#)