

Work Experience

Board of Governors of the Federal Reserve System <u>Senior Economist</u> <u>Economist</u> 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)	Paris 2006
IXIS Corporate And Investment Bank European Equity Sales Team (2 months internship)	Paris 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

Publications

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

Working Papers

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

Market Microstructure: Confronting Many Viewpoints 5 2018 (scheduled)

16th EUROFIDAI Paris December Finance Meeting 2018 (scheduled)

WFA Fourth Women in Microstructure Meeting 2018

HEC Paris Big Data Day 2018

5th Annual RavenPack Research Symposium 2017

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

Which News Moves markets? A Machine Learning Approach

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)

Selection Committee - Finance Down Under (Univ. of Melbourne) 2016, 2017, 2018

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 (Tidyverse), Apache Pig, Apache Spark (Sparklyr), 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](#)