

Work Experience

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| Board of Governors of the Federal Reserve System Division of International Finance, Global Capital Markets | Washington D.C. |
| Principal Economist | Oct. 2020 - Present |
| Senior Economist | Sep. 2017 - Oct. 2020 |
| Economist | Sep. 2014 - Sep. 2017 |

Education

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| 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 |

Academic Research

Demand for Information, Uncertainty, and the Response of U.S. Treasury Securities to News, with Thierry Foucault and Clara Vega
The Review of Financial Studies, (June 2020)

To See is To Know: Simultaneous Display of Market Data for Retail Investors
Review of Finance, (March 2019)

Central Bank Communication Choices: Adverse selection, Volatility and Liquidity in a Market with Fast and Slow Traders, with Alain Chaboud and Clara Vega

Which News Moves markets? A Machine Learning Approach

Skills

Programming - Python, R, Stata, Apache Spark (Sparklyr), SQL, SAS (basics)
Language - French (native), Italian (native), English (fluent), Spanish (beginner)
Hobbies - Piano, Chess (elo 1850), Martial Arts