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THEMA LABORATORY
THEORETICAL ECONOMICS, MODELLING, AND APPLICATIONS

Currently, he is Professor of finance and statistics at Geneva Finance Research Institute, Université de Genève. He also is Senior Chair at Swiss Finance Institute, Head of Project 10 “Financial Econometrics for Risk Management” inside the NCCR FINRISK “Financial Valuation and Risk Management” and co-director of Master of Science in Finance of the Azur triangle (Geneva, Lausanne, Neuchatel).

CURRENT RESEARCH INTERESTS

- Research and Publications in Asset Pricing, Econometric Theory and Econometrics applied to Finance and Insurance.

EDUCATION

- January 1996 : Ph. D. Thesis from Université Paris IX Dauphine, U.F.R. Mathématiques de la décision : "Modelling and Estimation of the Term Structure of Interest Rates", Mention très honorable avec félicitations du jury (unanimité).

  Jury : Christian Gouriéroux (Director), André Farber, Jean-Pierre Florens, Valentine Genon-Catalot, Alain Monfort, Patrice Poncet.
- 1993 - 1994 : DEA MASE (Mathématiques Appliquées aux Sciences Economiques), Université Paris IX Dauphine.

  Dissertation title: "Estimation des structures par terme de taux d'intérêt", Director: P. Cazes.
- 1991 - 1993 : Master in statistics, Université Libre de Bruxelles (ULB) (La Plus Grande distinction).

  Dissertation title: "Modèles conditionnellement hétéroscédastiques", Director : G. Mélard.
- 1986 - 1991 : Business degree (Ingénieur de gestion), Finance Option, Ecole de Commerce Solvay, ULB (Grande Distinction).
  Dissertation title: "Recherche des valeurs optimales des indicateurs techniques (cas des taux de change)", Director: G. Mélard.

LAST PUBLICATIONS

- "Weather derivatives", with P. Barrieu, in *Encyclopedia of Quantitative Finance*, (2010), John Wiley & Sons Ltd.
- "A primer on weather derivatives", with P. Barrieu, in *Handbook on Uncertainty and Environmental Decision Making*, (2010), International Series in Operations Research and Management Science, Springer Verlag.
- "Tikhonov regularisation for nonparametric instrumental variable estimators", with P. Gagliardini, *Journal of Econometrics*, 167, (2012), 61-75.
- "Nonparametric instrumental variable estimators of quantile structural effects", with P. Gagliardini, *Econometrica*, 80, (2012), 1533-1562.
- "Robust subsampling", with L. Camponovo and F. Trojani, *Journal of Econometrics*, 167, (2012), 197-210.
- "Technical trading revisited: persistence tests, transaction costs, and false discoveries", with P. Bajgrowicz, *Journal of Financial Economics*, 106, (2012), 473-491.