Pr. Bertrand B. Maillet (PhD)

January 2022

Financial Economist
Qualified Financial Advisor - Principal

Tenured Professor in Quantitative Finance and Financial Economics

E-mails: bmaillet@em-lyon.com, bertrand.maillet@univ-reunion.fr,
bertrand.maillet@dauphine.psl.eu [redacted]

Short Biography

Bertrand Maillet is a Full Professor in Quantitative Finance at emlyon business school (Paris, Lyon, Casablanca and Shanghai Campuses), a Tenured Professor in Financial Economics at the University of Saint Denis - La Réunion, an Adjunct Professor in Finance at the University of Paris-Dauphine, and the Principal at Variances (a consulting company providing academic supports to financial institutions). He also frequently serves as a routine Invited Professor in various institutions worldwide (Higher School of Economics in Moscow, ESA Business School in Beyrouth, ESCP Europe in Paris and London, Ca' Foscari University in Venezia, University of Padua in Padova, University of Firenze, City University of New-York - NYC, South-Western University, School of Finance and Economics and School of Business Administration in Chengdu - China, East China Normal University in Shanghai - China, Durham University in the UK, Sichuan University in Chongqin - China…). He is currently a Senior Academic Fellow at the Louis Bachelier Institute. He has also been, for more than 20 years, an Executive Head of Quantitative Research (MD/CEO) within a large European Asset Management company (Center of Excellence in Funds Selection; Qualified Advisor: CIF – n°ORIAS: 13000399 - www.orias.fr). He graduated in Economics, in Finance, in Statistics, and holds a Ph.D. in Economics and a Ph.D. in Finance (*Habilitation à diriger des Recherches - HdR*) from the University of Paris-1 *Panthéon-Sorbonne*, and is a Full Tenured University Professor (*Professeur agrégé des Universités*). Bertrand has published several dozens of articles in academic journals in Economics, in Finance and in Applied Mathematics, such as the *Journal of Banking and Finance*, *Journal of Economic Dynamics and Control, European Journal of Operational Research, Annals of Operations Research, Quantitative Finance, Review of International Economics, European Journal of Finance, Neural Networks, Neurocomputing*, chapters in books edited by Wiley, Springer and Kluwer Academics, and serves as an academic referee for numerous international leading journals. He was also a co-editor of the book entitled "Multi-moment Asset Allocation and Pricing Models" published by John Wiley NYC. His domain of expertise covers financial econometrics, risk management, performance measurement, portfolio management, systemic risk and asset pricing. With a thorough knowledge of the latest research in finance and a sound practitioner experience of financial markets over the last 20 years, he is specialized in the design of tools to support decisions and financial products with a high added value.

Main Activities

- ***Professor in Quantitative Finance – emlyon*** *business school (since 2016),* ***Professor in Financial Economics - University of La Réunion*** *(since 2013),* and ***Adjunct Professor in Finance - University of Paris-Dauphine*** *(since 2013)*

Various Lectures in Mathematics (B.Sc.), Actuarial Science (M.Sc.), Financial Economics (B.Sc.), Risk Management (M.Sc.), Options and other Derivatives (B.Sc.), Economics of Uncertainty (B.Sc.), Portfolio Management (M.Sc.), Advanced Fixed Income (M.Sc.), Advanced Quantitative Portfolio Management (M.Sc.), Financial Applications (M.Sc.)…

- ***Senior Academic Fellow at the Louis Bachelier Institute*** *(since 2013)*

Productions of research, working papers, seminars and conference attendances…

- ***Principal, Variances*** *(since 2004)*

Providing Lectures, Research Articles, White Papers, Advices and Academic and Professional Research Supports for Asset Managers, Financial Institutions, Governmental Institutions, Public Companies, Data Providers, Financial Soft Editors, Hedge Funds, Institutional Consultants, Pension Funds and Private Bankers…

- ***Senior Scientific Advisor*** *(since 2014)*

Providing assistance and support to executives of companies (FinTech mainly)...

Previous Positions

- ***CEO, AAAdvisors-QCG*** *(ABN AMRO, 2004-2016).*
- ***MD, Head of Quantitative Research, ABN AMRO Advisors*** *(1998-2016).*
- ***Senior Reader in Finance****, University of Orléans (Full Position 2011-2013).*
- ***Professor of Finance****, Ca' Foscari University (Invited position 2010-2011).*
- ***Lecturer in Financial Economics****, University of Paris-1* Panthéon-Sorbonne *(Full Lecturer Position 1997-2011) and* ***Researcher*** *at the CES/CNRS laboratory (1997-2011).*
- ***Academic Fellow*** *at the Europlace Institute of Finance (2004-2013).*
- ***Professor of Finance****, ESCP Europe (Part time affiliated position 2000-2004).*
- ***Researcher*** *at the FMG, London School of Economics (Part time associated position 2002-2004).*

Personal Information

Born May 3rd, 1969 (at 6:30 am)
in Le Perreux-sur-Marne (France).
Married with Delphine for more than 30 years.
Two children: Jules, Antonin, Jean – 20 years; Manon, Eléonore, Marie – 17 years.

Education

2013: <u>Full Professorship in Economics</u> (*Concours d'agrégation de l'enseignement supérieur*).

Jury: Pr. Jean-Paul Pollin (Orléans – President), Dr. Claude Diebolt (CNRS – Referee), Pr. Eric Avenel (University of Rennes-1 – Referee), Dr. David Margolis (CNRS – Suffragant), Pr. Mireille Chiroleu-Assouline (Paris-1 – Suffragant), Pr. Mouhoub El Mouhoub (Paris-Dauphine – Suffragant), Pr. Hélène Raymond-Feingold (Paris-10 – Suffragant).

2008: <u>Ph.D. in Finance</u> (*Habilitation à Diriger des Recherches en Sciences Economiques*, "**Essays on Financial Risks**" – with All Distinctions), University of Paris-1 *Panthéon-Sorbonne*, under the supervision of Professor Thierry Chauveau.

Jury: Pr. Patrice Poncet (Paris-1 – President), Pr. Jean-Pierre Laffargue (Paris-1 – Internal Referee), Pr. Valérie Mignon (Paris-10 – External Referee), Pr. Michaël Rockinger (HEC Lausanne – External Referee), Pr. François Gardes (Paris-1 – Internal Suffragant), Pr. Jean-Luc Prigent (University of Cergy – External Suffragant), Pr. François Quittard-Pinon (University of Lyon – External Suffragant), Pr. Patrick Roger (University of Strasbourg – External Suffragant), Pr. Thierry Chauveau (Paris-1, Director of Research).

1997: <u>Ph.D. in Economics</u> (*Doctorat en Sciences Economiques,* "**Market Efficiency and Performance Measurement**" – with All Distinctions), University of Paris-1 *Panthéon-Sorbonne*, under the supervision of Professor Thierry Chauveau.

Jury: Pr. Christian de Boissieu (Paris-1, COE and CAE - President), Pr. Patrick Artus (Ecole Polytechnique, Paris-1 and Natixis – External Referee), Pr. Michel Boutillier (Paris-10 – External Referee), Pr. Bernard Dumas (HEC Lausanne - Suffragant), Mr. Alain Ernevein (Europerformance - Suffragant), Pr. Thierry Chauveau (Paris-1- Director of Research).

1996: <u>Summer School in Econometrics</u> (Free Auditor), London School of Economics.
1995: <u>Summer School in Finance</u> (Free Auditor), London School of Economics.
1994: <u>M.Sc. in Statistics</u> (Free Auditor), University of Paris-1.
1993: <u>M.Sc. in Financial Economics</u> (with Honors), University of Paris-1.

Lectures and Teaching

2011 - … : "Actuarial Science" – *M.Sc.*; **"Econometrics of Qualitative Data"** – *M.Sc.*; **"Mathematics"** – *B.Sc.;* **"Financial Economics"** – *M.Sc.;* **"Advanced Quantitative Portfolio Management"** – *M.Sc.;* **"Portfolio Management"** – *B.Sc. and M.Sc.;* **"Financial Econometrics and Quantitative Methods in Finance"** – *M.Sc. and Ph.D.;* **"Research in Financial Econometrics"** – *M.Sc.;* **"Option and other Derivatives"** – *B.Sc. and M.Sc.;* **"Empirical Finance"** – *M.Sc.;* **"Risk Modelling and Research Topics in Finance"** – *M.Sc.;* **"Advanced Fixed Income"** – *M.Sc.;* **"Financial Applications with MatLab"** – *M.Sc.;* **"Financial Risk Management"** – *M.Sc.;* **"Investments"** – *BSc.* …

Other Teaching Experiences

1993-2011: Various class teachings and lectures in: Monetary Economics (1st year), Statistics (1st year), Financial Mathematics (B.Sc. and practitioners), Computers and Applied Information Technology (1st year and M.Sc.), Macroeconomics (B.Sc.), Financial Macroeconomics (M.Sc.), Financial Microeconomics (M.Sc.), Finance (M.Sc.), International Finance (M.Sc.), Financial Econometrics (M.Sc.); Risk Management (B.Sc. and M.Sc.); Portfolio Management (M.Sc., MBA and EMBA)…

Visiting Positions Abroad

Spring 2022 (To Be Scheduled): University of Firenze (Italy) – Invited Professor / Finance Dpt.
Spring 2022 (TBS): East China Normal University (ECNU - China) – Invited Pr. / Statistics Dpt.
Spring 2022 (TBS): Sichuan University (Chongqing - China) – Invited Pr. / Business Admin. Dpt.
Springs 2019-2020-2022 (TBS): South-Western University of Finance and Economics (SWUFE - China) - Invited Professor / Financial Engineering Dpt.
Spring 2018: University of Padua (Italy) – Invited Professor / Statistics Dpt.
Winter 2015-2019: Brooklyn College - CUNY (NYC - US) – Invited Professor / Finance Dpt.
Summers 2006-2017: University of Bristol (UK) – Visiting Academic / Finance Dpt.
Springs 2012-2016: University of *Ca' Foscari* (Italy) – Visiting Researcher / Finance Dpt.
2009-2011: University of *Ca' Foscari* (Italy) – Full-time Visiting Professor / Finance Dpt.
Springs 2001-2007: Moscow Higher School of Economics (Russia) – Visiting Professor / Eco. Dpt.
2002-2003: London School of Economics (UK) – Visiting Academic at the Financial Markets Group.

Research

➢ Topics

Quantitative Finance, Financial Econometrics, Financial Markets, Financial Crises, Volatility and Risk Management, Extremes, Systemic Risk, Asset Pricing, Portfolio Optimization, Asset Allocation, Pension Funds, Performance Measurement, Hedge Funds, International Finance.

➢ Affiliations

AIM QUANT Research Center (emlyon business school), CEMOI (Univ. La Reunion), Variances and Louis Bachelier Institute.

➢ Publications

◗ Peer-reviewed Articles

1. **Maillet B.** (with Costola M., Yuan Z. and X. Zhang), (2022), "A Simple AI Heuristic for Realistic Efficient Portfolios and Performance Measurements with Big Data", ***mimeo***, **41 pages** – accepted for publication in *Annals of Operations Research* (with minor revisions). Impact factor: 2.583 – AJG: 3; CNRS 2; School Rank: B+; FNEGE: 2; HCERES: A – *Q1 Decision Sciences Scimago*. **3 stars.**

2. **Maillet B.** (with Caporin M., Costola M. and J.-C. Garibal), (2022), “Systemic Risk and Severe Economic Downturns: A Targeted and Sparse Analysis”, *Journal of Banking and Finance*, 134, 106339. https://doi.org/10.1016/j.jbankfin.2021.106339. Impact Factor: 3.07 – AJG: 3; CNRS: 2; School Rank: A; FNEGE: 1; HCERES: A – *Q1 Economics, Econometrics and Finance Scimago*. **3 stars.**
3. **Maillet B.** (with Bonaccolto G. and M. Caporin), (2021), “Dynamic Large Financial Networks *via* Conditional Expected Shortfalls”, 37 pages, on line (in Press), in the *European Journal of Operational Research*. https://doi.org/10.1016/j.ejor.2021.06.037. Impact Factor: 5.334 – AJG: 4; CNRS: 1; School Rank: A; FNEGE: 1; HCERES: A – *Q1 Decision Sciences Scimago*. **4 stars.**
4. **Maillet B.** (with Zhang X., Liu Y. and Wu K.), (2021), “Tradable or Non-tradable Factors - What Does the Hansen-Jagannathan Distance Tell Us?”, *International Review of Economics and Finance 71,* 853-879. https://doi.org/10.1016/j.iref.2020.10.013. Impact Factor: 1.42 – AJG: 2; FNEGE: 4; HCERES: C - *Q1 Finance Scimago*. **2 stars.**
5. **Maillet B.** (with Billio M. and L. Pelizzon), (2020), “A *Meta*-Measure of Performance related to Characteristics of both Investors and Investments”, *Annals of Operations Research*. https://doi.org/10.1007/s10479-020-03771-w. Impact factor: 2.583 – AJG: 3; CNRS 2; School Rank: B+; FNEGE: 2; HCERES: A – *Q1 Decision Sciences Scimago*. **3 stars.**
6. **Maillet B.** (with Bernard Ph. and N. El Mekkaoui-De Freitas), (2019), “An Index of Fraud Detection: An *IDeA*”, *Annals of Operations Research*. https://doi.org/10.1007/s10479-019-03360-6. Impact factor: 2.583 – AJG: 3; CNRS 2; School Rank: B+; HCERES: A– *Q1 Decision Sciences Scimago*. **3 stars.**
7. **Maillet B.** (with Garibal J.-Ch. and P. Kouontchou), (2018), “Du MEDAF avec Risque Systémique à la détermination des IFIS”, *Revue Economique 69(3),* 407-439.
8. **Maillet B.** (with Caporin M., M. Costola and G. Jannin), (2018), “On the (Ab)Use of *Omega*?”, *Journal of Empirical Finance 46*, 11-33.
9. **Maillet B.** (with Kouontchou P., A. Modesto and S. Tokpavi), (2017), “Quand l'union fait la force : un indice agrégé de risque systémique”, *Revue Economique 68(4)*, 63-82.
10. **Maillet B.** (with Bernard Ph., N. El Mekkaoui-De Freitas and A. Modesto), (2016), “D’un indice de détection d’anomalies à l’usage des investisseurs”, *Revue Economique 67(5)*, 1037-1056.
11. **Maillet B.** (with Boucher Ch. and P. Kouontchou), (2016), “Du risque des mesures de risque systémique”, *Revue Economique 67(1)*, 1-16.
12. **Maillet B.** (with Hamidi B., Ch. Hurlin and P. Kouontchou), (2015), “A DARE for VaR”, *Finance 36(1)*, 7-38.
13. **Maillet B.** (with S. Tokpavi and B. Vaucher), (2015), “Global Minimum Variance Portfolio Optimisation under some Model Risk: A Robust Regression-based Approach”, *European Journal of Operational Research 244(1)*, 289-299.
14. **Maillet B.** (with Boucher Ch.), (2015), “Macroéconomie-en-risque”, *Revue Economique* 66*(4)*, 769-782.
15. **Maillet B.** (with Hamidi B. and J.-L. Prigent), (2014), “A Dynamic AutoRegressive Expectile for Time-Invariant Portfolio Protection Strategies”, *Journal of Economic Dynamics and Control 46*, 1-29.
16. **Maillet B.** (with Boucher Ch., J. Daníelsson, P. Kouontchou), (2014), “Risk Models-at-Risk”, *Journal of Banking and Finance 44*, 72-92.
17. **Maillet B.** (with Caporin M., G. Jannin and F. Lisi), (2014), “A Survey on the Four Families of Performance Measures”, *Journal of Economic Surveys 28(5)*, 917–942.

18. **Maillet B.** (with Boucher Ch., G. Jannin and P. Kouontchou), (2013), "An Economic Evaluation of Model Risk in Long-term Asset Allocations", *Review of International Economics 21(3)*, 475-491.
19. **Maillet B.** (with Boucher Ch.), (2013), "Learning by Failing: A Simple Buffer for VaR", *Financial Markets, Institutions & Instruments Journal 22(2)*, 113-127.
20. **Maillet B.** (with Boucher Ch.), (2013), "Tijd voor revisie van Life-Cycle Fondsen", *VBA Journaal*, Spring 2013, 28-32.
21. **Maillet B.** (with Boucher Ch., B. Hamidi and P. Kouontchou), (2012), "Une évaluation économique du risque de modèle pour les investisseurs de long-terme", *Revue Economique 63(3)*, 591-600.
22. **Maillet B.** (with Boucher Ch.), (2012), "Prévoir sans persistance", *Revue Economique 63(3)*, 581-590.
23. **Maillet B.** (with Boucher Ch.), (2011), "Une analyse temps-fréquences des cycles financiers", *Revue Economique 62(3)*, 441-450.
24. **Maillet B.** (with Hurlin Ch. and P. Kouontchou), (2010), "Un MEDAF à plusieurs moments réalisés", *Brussels Economic Review 53(3-4)*, 457-480.
25. **Maillet B.** (with Hamidi B. and P. Kouontchou), (2010), "L'approche *DARE* pour une mesure de risque diversifiée", *Revue Economique 61(3)*, 635-644.
26. **Maillet B.** (with J.-Ph. Médecin and Th. Michel), (2010), "High Watermarks of Market Risks", *Journal of Mathematical Methods in Economics and Finance 3(2)*, 119-139.
27. **Maillet B.** (with Merlin P., A. Sorjamaa and A. Lendasse), (2010), "X-SOM and L-SOM: A Double Classification Approach for Missing Value Imputation", *Neurocomputing 73(7-9)*, 1103-1108.
28. **Maillet B.** (with Sorjamaa A., P. Merlin and A. Lendasse), (2009), "A Non-linear Approach for Completing Missing Values in Temporal Databases", *European Journal of Economic and Social System 2009(1)*, 99-117.
29. **Maillet B.** (with Hamidi B. and E. Jurczenko), (2009), "A CAViaR Time-Varying Proportion Portfolio Insurance", *Bankers, Markets & Investors 102*, 4-21.
30. **Maillet B.** (with Kouontchou P.), (2008), "Rose des vents, éventails et explosions d'étoiles sur le marché français", *Banque & Marchés 96*, 42-62.
31. **Maillet B.** (with Boucher Ch. and Th. Michel), (2008), "Do Misalignments Predict Aggregated Stock Market Volatility?", *Economics Letters 100(2)*, 317-320.
32. **Maillet B.** (with Guinot Ch. and P. Rousset), (2006), "Understanding and Reducing Variability of SOM Neighborhood Structure", *Neural Networks 19(6-7)*, 838-846.
33. **Maillet B.** (with Th. Michel), (2005), "The Impact of the 9/11 Events on the American and French Stock Markets", *Review of International Economics 13(3),* 597-611.
34. **Maillet B.** (with Th. Michel), (2005), "Technical Analysis Profitability when Exchange Rates are Pegged: A Note", *European Journal of Finance 11(6),* 463-470.
35. **Maillet B.** (with Jurczenko E. and B. Negréa), (2004), "A Note on Skewness and *Kurtosis* Adjusted Option Pricing Models under the Martingale Restriction", *Quantitative Finance 4(4)*, 479-488.
36. **Maillet B.** (with Olteanu M. and J. Rynkiewicz), (2004), "Caractérisation des crises financières à l'aide de modèles hybrides (HMC-MLP)", *Revue d'Economie Politique 114(4),* 489-506.

37. **Maillet B.** (with Chauveau Th., S. Friederich, J. Héricourt, E. Jurczenko, C. Lubochinsky, Ch. Moussu, B. Négrea and H. Raymond-Feingold), (2004), "La volatilité des marchés augmente-elle ?", *Revue d'Economie Financière 74*, 17-44.
38. **Maillet B.** (with Th. Michel), (2003), "A Market Shock Index based on Multiscale Analysis", *Quantitative Finance 3(2),* 88-97.
39. **Maillet B.** (with Th. Michel), (2002), "Quelle a été l'ampleur de la crise financière de Septembre 2001 ? Une mise en perspective", *Revue d'Economie Financière 67, 269-276.*
40. **Maillet B.** (with Capelle-Blancard G. and E. Jurczenko), (2001), "The Approximate Option Pricing Model: Performances and Dynamic Properties", *Journal of Multinational Financial Management 11(4-5)*, 427-443.
41. **Maillet B.** (with Michel Th.), (2000), "Further Insights on the Puzzle of Technical Analysis Profitability", *European Journal of Finance 6(2),* 196-224.
42. **Maillet B.** (with Raymond H.), (1998), "Variabilité du risque systématique : une étude du bêta sur le marché français des actions", *Banque & Marchés 37*, 16-29.
43. **Maillet B.** (with Michel Th.), (1998), "Une étude empirique de la performance de l'analyse technique sur le marché des changes", *Banque & Marchés 34*, 12-22.
44. **Maillet B.** (with. Michel Th.), (1997), "Mesure de temps, information et distribution des rendements *intra*-journaliers", *Journal de la Société Statistique de Paris 138(4)*, 89-120.

◗ Works in Submission (under progress)

Preliminary versions are available on Social Science Research Network, Google Scholar, Microsoft Academic Search, RePEc, Research Gate, Dblp, Cairn.INFO webpages.

1) **Maillet B.** (with Caporin M., Costola M. and J.-Ch. Garibal), (2021), "A Capital Asset Pricing Model with Systemic Risk: Some Evidence on the French Market", ***mimeo***, **41 pages** – in *European Journal of Finance* (status: first round in January 2022). Impact Factor: 2.056 – AJG: 2; CNRS: 2; School Rank: B; HCERES: A – *Q2 Economics and Econometrics Scimago.* **3 stars.**
2) **Maillet B.** (with Bernardi M., R. Casarin and L. Petrella), (2021), "Dynamic Model Averaging for Quantile Regressions", ***mimeo***, **37 pages** – in *Annals of Operations Research* (status: first round in May 2021). Impact factor: 2.583 – AJG: 3; CNRS 2; School Rank: B$^+$; FNEGE: 2; HCERES: A – *Q1 Decision Sciences Scimago.* **3 stars.**
3) **Maillet B.** (with Casarin R. and A. Osuntuyi), (2021), "Monte Carlo within Simulated Annealing for Integral Constrained Optimizations", ***mimeo***, **25 pages** – in *Annals of Operations Research* (status: first round in July 2021). Impact factor: 2.583 – AJG: 3; CNRS 2; School Rank: B$^+$; FNEGE: 2; HCERES: A – *Q1 Decision Sciences Scimago.* **3 stars.**
4) **Maillet B.** (with Bernard C., Caporin M. and X. Zhang), (2021), "*Omega* Compatibility: A *Meta*-Analysis", ***mimeo***, **20 pages** - *Computational Economics* (status: first Round in July 2021). Impact Factor: 1.57 – AJG: 1; CNRS: 3; School Rank: B; FNEGE: 3; HCERES: B – *Q1 Finance Scimago.* **2 stars.**
5) **Maillet B.** (with Bernard Ph., J.-Ch. Garibal, and F. Quittard-Pinon), (2021), "D'une heuristique simple pour l'estimation des frontières efficientes", ***mimeo***, **30 pages** - in *Revue Française de Gestion* (status: first Round in May 2021). Impact Factor: 0.43 – CNRS: 3; School Rank: B$^-$; FNEGE: 2; HCERES: A – *Q3 Business & International Management.* **1 star.**

6) **Maillet B.** (with J.-Ch. Garibal), (2021), "D'un Modèle d'Evaluation Des Actifs Financiers avec risque Systémique sur le marché français", ***mimeo***, **30 pages -** in *Revue Française de Gestion* (status: first Round in May 2021). Impact Factor: 0.43 – CNRS: 3; School Rank: B$^-$; FNEGE: 2; HCERES: A – *Q3 Business & International Management.* **1 star.**

◗ Finalized Works to be submitted soon (2020-2021)

45. **Maillet B.**, (2018), "L-moment Estimations of Tail-indexes with Financial Applications on Volatility Densities", 59 pages – in revision for the *Journal of Applied Econometrics.*

◗ Works in Due Progress

46. **Maillet B.** (with Kouontchou P. and J.-L. Prigent), (2015), "Revisiting some Aspects of Classical Decision Theories through Combinations of Order Statistics", 35 pages – prepared for *Management Science.*
47. **Maillet B.** (with Kouontchou P. and O. Scaillet), (2016), "The Co-CoVaR and other Fair Systemic Risk Measures", 39 pages – in revision, prepared for the *Journal of Banking and Finance.*

◗ Book Chapters

48. **Maillet B.** (with Kouontchou P., A. Lendasse, Y. Miche, A. Modesto and P. Sarlin), (2016), "An R-SOM Analysis of the Link between Financial Market Conditions and a Systemic Risk Index based on ICA-factors of Systemic Risk Measures", 12 pages – *Proceedings of the Hawaii International Conference on System Sciences 2016*.
49. **Maillet B.** (with Björk K.-M., P. Kouontchou, A. Lendasse and Y. Miche), (2015), "Towards a Tomographic Index of Systemic Risk Measures", 6 pages – *Proceedings of the European Symposium on Artificial Neural Networks 2015*.
50. **Maillet B.** (with Kouontchou P., A. Lendasse and Y. Miche), (2013), "Forecasting Financial Markets with Classified Tactical Signals", 6 pages – *Proceedings of the European Symposium on Artificial Neural Networks 2013*.
51. **Maillet B.** (with Hamidi B. and J.-L. Prigent), (2009), "A Risk Management Approach for Portfolio Insurance Strategies", in *Financial Risks*, Gouriéroux-Jeanblanc (Eds), Economica, 117-132.
52. **Maillet B.** (with Sorjamaa A., F. Corona, Y. Miche, P. Merlin, E. Séverin and A. Lendasse), (2009), "Sparse Linear Combination of SOMs for Data Imputation: Application to Financial Database", Lecture Notes in *Computer Science 5629*, Springer Verlag – Berlin, 290-297.
53. **Maillet B.** (with Jurczenko E.), (2006-d), "Introduction to Multi-moment Asset Allocation and Pricing Models", in *Multi-moment Asset Allocation and Pricing Models*, Jurczenko-Maillet (Eds), John Wiley & Sons – New-York, 21-24.
54. **Maillet B.** (with Jurczenko E.), (2006-c), "Theoretical Foundations of Higher Moments when Pricing Assets", in *Multi-moment Asset Allocation and Pricing Models*, Jurczenko-Maillet (Eds), John Wiley & Sons – New-York, Chapter 1, 1-36.
55. **Maillet B.** (with Jurczenko E.), (2006-b), "The 4-CAPM: between Asset Pricing and Asset Allocation", in *Multi-moment Asset Allocation and Pricing Models*, Jurczenko-Maillet (Eds), John Wiley & Sons – New-York, Chapter 6, 113-164.

56. **Maillet B.** (with Jurczenko E. and P. Merlin), (2006), "Hedge Funds Portfolio Selection with Higher-order Moments: A Non-parametric Mean-Variance-Skewness-*Kurtosis* Efficient Frontier", in *Multi-moment Asset Allocation and Pricing Models*, Jurczenko-Maillet (Eds), John Wiley & Sons – New-York, Chapter 3, 51-66.
57. **Maillet B.** (with Merlin P.), (2005), "Completing Hedge Fund Missing Net Asset Values using Kohonen Maps and Constrained Randomization", in *Artificial Neural Networks: Formal Models and Their Applications*, Duch *et al.* (Eds), Lecture Notes in *Computer Science*, Volume 3697, Springer Verlag – Berlin, Part II, 923-928.
58. **Maillet B.** (with Rousset P.), (2003), "Classifying Hedge Funds using Kohonen Map", in *Connectionist Approaches in Economics and Management Sciences*, Series in Advances in Computational Management Science, Vol. 6, Cottrell-Lesage (Eds), Kluwer Academic Publisher, 2003, 233-259.
59. **Maillet B.** (with Jurczenko E.), (2001), "The 3-CAPM: Theoretical Foundations and a Comparison of Asset Pricing Models in an Unified Framework", in *Developments in Forecast Combination and Portfolio Choice*, Series in Financial Economics and Quantitative Analysis, Dunis-Moody-Timmermann (Eds), John Wiley & Sons – New-York, Chapter 13, 239-273.

◗ Book Edition

60. **Maillet B.** (with Jurczenko E.), (2006-a), *Multi-moment Asset Allocation and Pricing Models*, Jurczenko-Maillet (Eds), John Wiley & Sons – New-York, 236 pages.
61. **Maillet B.** (with Caporin M. and F. Lisi), (2019), *Performance Measures in Financial Markets*, Monograph, 162 pages **in progress**.

◗ Unpublished Working Papers

62. **Maillet B.** (with Hamidi B. and E. Jurczenko), (2009), "D'un multiple conditionnel en assurance de portefeuille : CAViaR pour les gestionnaires ?", *CES Working Paper*, April 2009, 21 pages.
63. **Maillet B.** (with Bagnarosa G., C. Corrado and E. Jurczenko), (2008), "An Implicit Martingale Restriction in a Closed-form Higher-order Moment Option Pricing *Formula* based on Multipoint Padé Approximants", *ESCP Europe Working Paper*, February 2008, 30 pages.
64. **Maillet B.** (with Jurczenko E. and B. Négrea), (2002), "Revisited Multi-moment Approximate Option Pricing Models (Part 1)", *Discussion Paper of the LSE-FMG* n°430, 84 pages.
65. **Maillet B.** (with Jurczenko E. and B. Négrea, (2002), "Skewness and *Kurtosis* Implied by Option Prices: A Second Comment", *Discussion Paper of the LSE-FMG* n°419, 32 pages.
66. **Maillet B.** (with Th. Michel), (2002), "How Deep was the September 2001 Stock Market Crisis? Putting Recent Events on the American and French Markets into Perspective with and Index of Market Shocks", *Discussion Paper of the LSE-FMG* n°417, 14 pages.
67. **Maillet B.** (with Capelle-Blancard G. and E. Jurczenko), (2001), "The Approximate Option Pricing Model: Empirical Performances and Simple Dynamic Properties", *Documents de Travail du TEAM*, *University of Paris-1*, 36 pages.
68. **Maillet B.** (with Capelle-Blancard G. and E. Jurczenko), (2001), "The Approximate Option Pricing Model: Empirical Performances on the French Market", *Documents de Travail du TEAM*, *University of Paris-1*, 55 pages.

69. **Maillet B.** (with Chauveau Th.), (1998), "Estimations de 'bêtas flexibles' : le cas du marché parisien", *Documents de Travail de la Caisse des Dépôts et Consignations n°1997-03/FI*, 30 pages.
70. **Maillet B.** (with Chauveau Th.), (1998), "Deux nouvelles mesures de performance", *Documents de Travail de la Caisse des Dépôts et Consignations*, *n°1997-03/FI*, 51 pages.

◗ Other Works

71. **Maillet B.** (with Chauveau Th., S. Friederich, J. Héricourt, E. Jurczenko, C. Lubochinsky, Ch. Moussu, B. Négrea and H. Raymond-Feingold), (2004), "Réactions des autorités de marchés pendant et après les crises financières : causes, bilan et perspectives", *mimeo*, 18 pages.
72. **Maillet B.** (with Lubochinsky C.), (2003), "Beaucoup de bruit autour de la volatilité", in *Recueil d'opinion sur la Volatilité*, *publication of the AFG-ASFFI*, 12 pages.
73. **Maillet B.** (with Chauveau Th., J. Héricourt, E. Jurczenko, C. Lubochinsky, B. Négrea and H. Raymond-Feingold), (2003), "La volatilité des marchés augmente-elle ? Théorie et mise en perspective historique", *Discussion Paper of the NRF*, 53 pages.
74. **Maillet B.** (with Michel Th.), (2002), "Mise en perspective des dernières turbulences de marché à l'aide d'un indice de crise", *Bulletin de la COB*, 8 pages.
75. **Maillet B.** (with Lubochinsky C.), (2002), "Gestion alternative : un nouvel enjeu pour le marché français", *Recueil d'opinion sur la Gestion Alternative*, *publication of the AFG-ASFFI*, 65-73.
76. **Maillet B.** (with Jurczenko E. and B. Négrea), (2002), "Simplified Multi-moment Approximate Option Pricing Models", *Université de Paris-1, mimeo*, 54 pages.
77. **Maillet B.** (with Michel Th.), (2001), "Quelle est la gravité de la crise financière de septembre 2001 ?", *Flash*, *CDC-IXIS Publication*, 4 pages.
78. **Maillet B.** (with Chauveau Th.), (2001), "Performance: A Generalization of Traditional Measures", *Université de Paris-1*, *mimeo*, 60 pages.
79. **Maillet B.** (with Michel Th.), (1998), "Volume Time-scale and *Intra*-day Returns Density", *Université de Paris-1*, *mimeo*, 25 pages.

◗ A Selection of Conferences, Workshops and Seminar Presentations (since 2000)

1. *TEAM seminar, University of Paris I Panthéon-Sorbonne (Paris, March 2000 - 1 paper).*
2. *V^th Spring Meeting of Young Economists (Oxford, March 2000 - 2 papers).*
3. *TEAM Seminar, University of Paris I Panthéon-Sorbonne (Paris, Mai 2000 - 1 paper).*
4. *VII^th International Conference in Forecasting Financial Markets (London, May 2000 - 2 papers).*
5. *XVII^th "Journées de Micro-économie Appliquée" (Québec, June 2000 - 1 paper).*
6. *XVII^th International Meeting of the GDR-CNRS Money and Finance (Lisbon, June 2000 - 2 papers, 1 discussion).*
7. *XVII^th AFFI International Conference in Finance (Paris, June 2000 - 1 paper).*
8. *I^st International Portuguese Finance Network Conference (Braga, July 2000 - 1 paper).*
9. *IX^th European Financial Management Association Meetings (Athens, July 2000 - 1 paper).*
10. *IV^th International Congress on Insurance, Mathematics and Economics (Barcelona, July 2000 - 2 papers).*
11. *IL^th Conference of AFSE (Paris, September 2000 - 1 paper).*
12. *XIII^th Australasian Finance and Banking Conference (Sydney, December 2000 - 1 paper).*
13. *VIII^th International Conference in Forecasting Financial Markets (London, May 2001 - 4 papers).*
14. *XVIII^th "Journées de Micro-économie Appliquée" (Nancy, June 2001 - 1 chair, 1 discussion).*

15. XVIIIth International Meeting of the GDR-CNRS Money and Finance (Pau, June 2001 - 1 chair, 1 discussion).
16. TEAM Seminar, University of Paris I Panthéon-Sorbonne (Paris, June 2001 - 1 paper).
17. XVIIIth AFFI International Conference in Finance (Namur, June 2001 - 1 paper).
18. Xth European Financial Management Association (Lugano, June 2001 - 2 papers).
19. VIIIth Multinational Finance Association Conference (Verona, June 2001 - 1 paper).
20. SIRIF Conference on Performance Measurement (Edinburgh, July 2001 - 1 paper).
21. VIIIth International Meeting of ACSEG (Rennes, November 2001 - 1 paper).
22. IIIrd Conference on Applications of Physics in Financial Analysis (London, December 2001 - 1 paper).
23. AFFI International Conference in Finance (Paris, December 2001 - 2 papers).
24. TEAM Seminar, University of Paris I Panthéon-Sorbonne (Paris, February 2002 - 1 paper).
25. Finance-sur-Seine Workshop (Paris, April 2002 - 1 paper).
26. GRIFI Conference on Financial Econometrics (Lille, May 2002 - 1 paper).
27. IXth International Conference in Forecasting Financial Markets (London, May 2002 - 1 paper).
28. XIXth "Journées de Micro-économie Appliquée" (Rennes, June 2002 - 1 chair, 1 paper).
29. XIIth Intern. Meeting of the GDR-CNRS International Economics and Finance (Bordeaux, June 2002 - 1 paper).
30. IXth Multinational Finance Association Conference (Paphos - Cyprus, July 2002 - 1 paper).
31. XIXth AFFI International Conference in Finance (Strasbourg, June 2002 - 1 chair, 1 discussion, 2 papers).
32. LVIIth European Meeting of the Econometric Society (Venice, August 2002 - 1 paper).
33. SIRIF Conference on Financial Econometrics (Edinburg, August 2002 - 1 paper).
34. INQUIRE UK Conference on Higher Moments (London, September 2002 - 1 paper).
35. IXth International Meeting of ACSEG (Boulogne, November 2002 - 1 paper).
36. AFFI International Conference in Finance (Paris, December 2002 - 1 paper).
37. Advances in Financial Econometrics, University of Paris-10 (Paris, January 2003- 1 paper).
38. Xth International Conference in Forecasting Financial Markets (Paris, June 2003 - 2 papers, 1 chair).
39. XXth "Journées de Micro-économie Appliquée" (Montpellier, June 2003 - 1 chair).
40. XXth AFFI International Conference in Finance (Lyon, June 2003 - 1 chair).
41. VIIth IME Conference (Lyon, June 2003 - 1 paper).
42. Xth International Meeting of ACSEG (Nantes, November 2003 - 1 paper).
43. AEA - Stock Market Conference (Paris, April 2004 - 1 paper, 1 chair).
44. International Conference of the Euro Working Group (Paris, May 2004 - 1 chair).
45. International ESANN Conference (Bruges, May 2004 - 1 paper).
46. XXIth "Journées de Micro-économie Appliquée" (Lille, June 2004 - 1 discussion, 1 chair).
47. XIth International Conference in Forecasting Financial Markets (Paris, June 2004 - 1 paper, 1 chair).
48.GRETA International Conference in Financial Econometrics (Venice, June 2005 - 1 paper).
49. XXIIth International Meeting of the GDR-CNRS Money-Finance (Strasbourg, June 2005 - 1 paper).
50. XXIth "Journées de Micro-économie Appliquée" (Hammamet, June 2005 - 1 chair).
51. XXIth AFFI International Conference in Finance (La Defense, June 2005 - 3 papers).
52. XXXIIth European Finance Association Conference (Moscow, June 2005 - 1 discussion).
53. International Conference on Natural Computation (Changsha, August 2005 - 1 paper).
54. Vth Workshop on SOM (Paris, September 2005 - 2 papers).
55. International Meeting of ICANN (Warsaw, September 2005 - 2 papers).
56. International Conference on Financial Forecasting (Loutraki, October 2005 - 2 papers).
57. XIIth International Meeting of ACSEG (Marseille, November 2005 - 2 papers).
58. Advances in Financial Econometrics, University of Paris-10 (Paris, December 2005 - 4 papers).
59. EC^2 Insurance and Finance Conference (Istanbul, December 2005 - 2 papers).
60. International Conference on High Frequency Finance (Konstanz, May 2006 - 1 paper).

61. XXIIIth "Journées de Micro-économie Appliquée" (Nantes, June 2006 - 1 discussion, 1 chair, 4 papers).
62. XXIIth AFFI International Conference in Finance (Poitiers, June 2006 - 1 Prize jury).
63. International ESANN Conference (Bruges, May 2007 - 2 papers).
64. XXIIth AFFI International Conference in Finance (Bordeaux, June 2007 - 10 papers).
65. XXIth "Journées de Micro-économie Appliquée" (Fribourg, June 2007 - 2 papers).
66. Xth European Workshop on Efficiency and Productivity Analysis (Lille, June 2007 - 1 paper).
67. Vth International Financial Research Forum, Europlace Institute of Finance, (Paris, June 2007 - 1 paper).
68. LVIth Annual Congress, AFSE (Paris, September 2007 - 1 paper).
69. Advances in Financial Econometrics, University of Paris-10 (Paris, November 2007 - 4 papers).
70. Intern. Conf. in Math. & Stat. Methods for Actuarial Sciences and Finance (Venice, March 2008 - 1 paper).
71. 1st EIF Financial Risks International Forum (Paris, March 2008 - 1 paper).
72. XXVth "Journées de Microéconomie Appliquée" (Saint-Denis de La Réunion, May 2008 - 2 papers, 3 discussions).
73. XXIIIth AFFI International Conference in Finance (Lille, June 2008 - 1 paper, 1 chair).
74. LVIIth Annual Congress, AFSE (Paris, September 2008 - 1 paper).
75. Advances in Financial Econometrics, University of Paris-10 (Paris, November 2008 - 5 papers).
76. IVth Tinbergen Institute Conference (Rotterdam, March 2009 - 2 papers).
77. International ESANN09 Conference (Bruges, April 2009 - 3 papers).
78. XXIVth AFFI International Conference in Finance (Brest, May 2009 - 2 papers).
79. "New Challenges to Central Banking International Conference", Louvain Univ. (Namur, June 2009 - 1 discussion).
80. XXVIth "Journées de Micro-économie Appliquée" (Dijon, June 2009 - 1 chair).
81. IInd International Risk Management Conference (Venice, June 2009 - 2 papers).
82. XXVIth International Meeting of the GDR-CNRS Money-Finance (Orléans, June 2009 - 1 paper, 1 chair).
83. LVIIIth Annual Congress, AFSE (Paris, September 2009 - 5 papers).
84. International Conference on Credit Risk, Financial Crises and the Macro-economy (Venice, Sept. 2009 - 1 paper).
85. Advances in Financial Econometrics, University of Paris-10 (Paris, November 2009 - 6 papers).
86. IInd Annual Conference on Hedge Funds (Paris, January 2010 - 1 paper).
87. IIIrd Financial Risks International Forum (Paris, March 2010 - 3 papers).
88. XIVth Conference on Theories and Methods in Macroeconomics (Le Mans, March 2010 - 1 paper).
89. XVIIIth Annual Symposium, Society for Non-linear Dynamics and Econometrics (Novara, April 2010 - 1 paper).
90. XXVth AFFI International Conference in Finance (Saint-Malo, May 2010 - 3 papers).
91. XXVIIth "Journées de Micro-économie Appliquée" (Angers, June 2010 - 2 papers).
92. XLIIth Annual Conference of the Money Macro and Finance Research Group (Limassol, September 2010 - 1 paper).
93. Ist Workshop on Hedge Funds (Cluster CNRS - Orléans, March 2011 - 1 paper, 1 discussion).
94. "Journées Internationale du Risque" (Niort, May 2011 - 1 paper).
95. XXVIth AFFI International Conference in Finance (Montpellier, May 2011 -2 papers).
96. IVth International Risk Management Conference (Amsterdam, June 2011 - 1 paper).
97. XXVIIIth "Journées de Micro-économie Appliquées" (Sousse, June 2011 - 3 papers).
98.VIIth BETA Workshop in Historical Economics (Strasbourg, June 2011 - 1 paper).
99. XLVth Canadian Economics Association Conference (Ottawa, June 2011 - 1 paper).
100. XVIth Annual Workshop on Econ. Heterogeneous Interacting Agents (Ancona, June 2011 - 1 paper).
101. International Conference on Mathematical Finance and Economics (Istanbul, July 2011 - 1 paper).
102. OxMetrics International Conference (Maastricht, August 2011 - 1 paper).
103. LXth Annual Congress, AFSE (Paris, September 2011 - 2 papers).
104. International Conference on CREDIT (Venice, September 2011 - 1 paper).
105. Advances in Financial Econometrics, University of Paris-10 (Paris, November 2011 - 5 papers).
106. Vth Computational and Financial Econometrics Conference (London, December 2011 - 2 papers).

107. XXXVI^th^ Symposium of Spanish Economic Association (Malaga, December 2011 - 1 paper).
108. IX^th^ AFFI International Conference in Finance (Paris, December 2011 - 1 paper).
109. IV^th^ EIF Financial Risks International Forum (Paris, March 2012 - 1 paper).
110. II^nd^ Workshop on Hedge Funds (Cluster CNRS - Orléans, April 2012 - 1 paper, 1 chair).
111. LEO/CNRS Lunch Seminar (Orléans, April 2012 - 1 paper).
112. Advances in Financial Econometrics, University of Le Havre (Le Havre, June 2012 - 1 paper).
113. eGDR-CNRS "Monnaie-Finance-Banque" (Nantes, June 2012 - 1 paper, 1 chair, 1 discussion).
114. V^th^ International Risk Management Conference (Roma, June 2012 - 1 paper).
115. Advances in Financial Econometrics, University of Paris-10 (Paris, Nov. 2012 - 4 papers, 1 discussion).
116. II^nd^ World Finance Conference (Shanghaï, Dec. 2012 - 1 paper, 1 discussion).
117. VII^th^ International Finance Conference (Levallois-Perret, March 2013 - 2 papers).
118. GDRE – Workshop on Financial Stability (Paris, April 2013 - 1 paper).
119. III^rd^ Workshop on Hedge Funds (Cluster CNRS - Orléans, April 2013 - organization, 1 chair).
120. International ESANN Conference (Bruges, April 2013 - 1 paper).
121. "Journées de l'AFSE" (Orléans, May 2013 - 2 papers).
122. XXX^th^ AFFI International Conference in Finance (Lyon, May 2013 - 2 papers, 1 chair).
123. INFER Annual Conference (Orléans, May 2013 - 3 papers, 1 discussion).
124. XI^th^ Workshop on Pensions, Insurance and Savings (Paris, June 2013 - 2 papers, 1 chair, 1 discussion).
125. III^rd^ International Conference of the FEBS (Paris, June 2013 - 2 papers, 1 discussion).
126. VI^th^ International Risk Management Conference (Copenhagen, June 2013 - 1 paper, 1 chair).
127. eGDR-CNRS "Monnaie-Finance-Banque" (Poitiers, June 2013 - 1 paper).
128. XXX^th^ "Journées de Micro-économie Appliquée" (Nice, June 2013 - 3 papers).
129. V^th^ International Conference of IFABS (Nottingham, June 2013 - 1 paper).
130. LXII^th^ Annual Congress of AFSE (Aix-en-Provence, July 2013 - 2 papers).
131. LXVII^th^ European Meeting of the Econometric Society (Gothenburg, August 2013 - 1 paper).
132. XII^th^ International Conference on Credit Risk Evaluation (Venice, September 2013 - 1 paper).
133. XII^th^ Advances in Financial Econometrics Conference, University of Paris-10 (Paris, Dec. 2013 - 3 papers, 1 discussion).
134. VII^th^ Financial Risk International Forum (Paris, March 2014 – 1 paper).
135."Atelier risque systémique et politiques macro/microprudentielles" (Metz, April 2014 - 1 discussion, organization).
136. International Conference on Economic and Financial Risks IRIAF-CRIEF (Niort, June 2014 - 1 paper, 1 discussion).
137. XXXI^th^ International Symposium on Money, Banking and Finance (Lyon, June 2014 - 1 paper, 1 chair).
138. VII^th^ International Risk Management Conference (Warsaw, June 2014 - 2 papers, 1 chair).
139. VI^th^ International Conference of the Financial Engineering and Banking Society (Guildford, June 2014 - 1 paper).
140. XXXI^th^ AFFI International Conference in Finance (Aix-en-Provence, June 2014 - 1 paper).
141. XXXI^st^ "Journées de Micro-économie Appliquée" (Clermont-Ferrand, June 2014 - 1 paper, 1 discussion, 1 chair).
142. eGDR-CNRS "Monnaie-Finance-Banque" (Lyon, June 2014 - 1 paper, 1 discussion, 1 chair).
143. XIII^th^ Advances in Financial Econometrics Conference, University of Paris-10 (Paris, Dec. 2014 - 5 papers, 1 discussion).
144. I^st^ World Conference in Risk Banking and Finance, University of Tokyo (Tokyo, January 2015 - 2 papers, 1 chair).
145. LEDa Paris-Dauphine Seminar (Paris, January 2015 - 1 paper).
146. VII^th^ Hedge Funds Research Conference (Paris, January 2015 - 1 paper).
147. Workshop "Measure, Detection and Implication of Financial Risks" (Orléans, March 2015 - 1 paper).
148. VIII^th^ Financial Risk International Forum (Paris, March 2015 – 1 paper).
149. International ESANN Conference (Bruges, April 2015 - 1 paper).
150. XXXII^nd^ "Journées de Micro-économie Appliquée" (Montpellier, June 2015 - 1 paper).
151. VII^th^ International Conference of IFABS (Hangzhou, China, June 2015 - 1 paper, 1chair).
152. 2015 RiskLab/BoF/ESRB Conference on Systemic Risk Analytics (Helsinki, September 2015 - 1 paper).

153. *Quantitative Finance Workshop at EM Lyon (Lyon, November 2015 - 1 paper).*
154. *2015 MIT CRSA Meeting on Systemic Risk (Cambridge, USA, December 2015 - 1 paper).*
155. *XLIX^{h} Hawaii International Conference on System Sciences (Hawaii, January 2016 - 1 paper).*
156. *XXXIIIrd International Conference of the French Finance Association (Liège, May 2016 - 2 papers, 1 chair, 1 discussion).*
157. *VIth International Conference of the Financial Engineering and Banking Society (Malaga, June 2016 - 2 papers).*
158. *XXXIIIrd Journées de Microéconomie Appliquée (Besançon, June 2016 - 1 paper).*
159. *JIR 2016 - Journées Internationales du Risque (Niort, June 2016 - 1 paper).*
160. *IXth IRMC Annual Meeting of The Risk, Banking and Finance Society (Jerusalem, June 2016 - 1 paper).*
161. *XXXIIIrd Journées Internationales d'Economie Monétaire, Bancaire et Financière (Clermont-Ferrand, July 2016 - 1 paper).*
162. *XVth International Conference on Credit Risk Evaluation (Venice, October 2016 - 1 paper).*
163. *Xth Financial Risk International Forum (Paris, March 2017 - 1 paper).*
164. *International Workshop on Pension Funds (Paris, May 2017- Scientific Committee, 1 chair).*
165. *Banque de France Seminar (Paris, May 2017 - 1 paper).*
166. *XXXIVth Journées de Microéconomie Appliquée (Le Mans, June 2017 – Scientific Committee, 1 chair).*
167. *XXXIVth International Conference of the French Finance Association AFFI (Valence, May 2017 - Scientific Committee).*
168. *Ist International Conference on Econometrics and Statistics (Hong-Kong, June 2017- 1 paper, 1 chair).*
169. *2017 RiskLab/BoF/ESRB Conference on Systemic Risk Analytics (Helsinki, June 2017 - 1 paper).*
170. *EMLyon France-China Symposium in Management Science (Lyon, June 2017 - 1 paper).*
171. *LXVIth Annual Congress of the French Economic Association (Nice, June 2017 - 1 paper).*
172. *VIIIth International Research Meeting in Business and Management (Nice, July 2017 - 1 paper).*
173. *Workshop on Measurement and Control of Systemic Risk (Montreal, September 2017 - 1 paper).*
174. *2017 Paris Financial Management Conference (Paris, December 2017 - 1 paper).*
175. *International Workshop on Pension Funds (Lisboa, April 2018 - Scientific Committee, 1 chair).*
176. *XXXVth International Conference of the French Finance Association AFFI (Paris, May 2018 - Scientific Committee, 1 paper).*
177. *XXXVth "Journées de Micro-économie Appliquée" (Bordeaux, June 2018 - Scientific Committee, 1 paper).*
178. *JIR 2018 - Journées Internationales du Risque (Niort, June 2018 - 1 paper).*
179. *XXVth Multinational Finance Association Conference (Budapest, June 2018 - 1 paper)*
180. *XIIth International Conference on Computational and Financial Econometrics (CFE) – Pisa, December 2018 (1 paper)*
181. *XIth International Finance Conference (IFC) – Paris, April 2019 (1 paper).*
182. *XXXVIth "Journées de Micro-économie Appliquée" (Bordeaux, June 2018 – SC, 1 paper).*
183. *XIIth International Risk Management Conference (IRMC) – Milan, June 2019 (1 paper).*
184. *XXXVIth International Conference of the French Finance Association (AFFI) – Québec, June 2019 (1 paper).*
185. *XIIth Annual Society for Financial Econometrics Conference (SoFiE) – Shanghai, June 2019 (1 paper).*

…

190. *IIIrd Sino-French Management Science Workshop (e-session), January 2022 (1 paper).*

…

◗ Personal Invitations

- Cent. of Quant. Econ.– U. of Munich, invited talk on "Performance Measurement", TBS 2022.
- CEMOI Seminar, Univ. La Reunion, invited talk on "Systemic Risk", March 2019.
- SWU-SoFE, Chengdu Univ. (China), inv. talk on "Asset Pricing and Systemic Risk", April 2018.
- Hitotsubashi University (Tokyo - Japan), invited talk on "Systemic Risk", October 2017.
- UQAM (Montreal - Canada), invited talk on "Asset Pricing and Systemic Risk", September 2017.
- Dept. of Statistics, U. of Padua (Padova – Italy), invited talk on "Systemic Risk", May 2017.

- University of Ca' Foscari (GRETA – Venice, Italy), invited talk on "Systemic Risk", May 2017.
- GRI in Financial Services (Toronto - Canada), invited talk on "Perf. Measurement", April 2015.
- University of Aix-Marseille (France), invited talk on "Perf. Measurement", February 2015.
- GRI Seminar (Toronto - Canada), invited talk on "Model Risk", November 2014.
- SAFE Goethe Univ. of Frankurt (Germany), invited talk on "Perf. Measurement", Oct. 2014.
- GRI Annual Conference (Toronto - Canada), invited talk on "Model Risk", November 2013.
- ESSEC Paris (Applied Math. Dpt.), invited talk on "Model Risk", March 2012.
- University of Padova (Econometrics Dpt.), invited talk on "Model Risk", September 2011.
- University of Ca' Foscari (GRETA), invited talk on "Model Risk", April 2011.
- University of Orléans (LEO/CNRS), invited talk on "Outliers", April 2010.
- University of Ca' Foscari (GRETA), invited talk on "Portfolio Selection", April 2010.
- University of Ca' Foscari (GRETA), invited talk on "Extreme Risk", January 2010.
- University of Bristol (Account. and Fin. Dpt.), invited talk on "Extreme Risk", May 2009.
- University of Paris-10 (EconomiX), invited talk on "Asset Pricing", April 2009.
- EM-Lyon BS, invited talk on "Extreme Risks", April 2009.
- HEC-Lausanne (IBF), invited talk on "Extreme Risk", April 2009.
- University de Paris-10 (EconomiX), invited talk on "Asset Pricing", April 2008.
- University of Bristol (Econ. Dpt), invited talk on "Volatility", November 2006.
- University of Paris-10 (MODEM), invited talk on "Risk Measurement", June 2004.
- University of Cyprus (HERMES), invited talk on "Risk Measurement", June 2004.

Other Activities

➢ Academic Referee

Revue Economique, Revue d'Economie Politique, Annales d'Economie et de Statistiques, Banques et Marchés, Economie et Prévisions, Actualité Economique, Cahiers Economiques de Bruxelles, Finance, Journal of Forecasting, Journal of Multinational Finance, European Journal of Finance, Financial Modelling, European Financial Management Journal, Quantitative Finance, Journal of Statistical Planning and Inference, Journal of Empirical Finance, Bankers Markets and Investors, Chapman&Hall, Journal of Economic Surveys, Journal of Banking and Finance, Journal of Risk Finance, Journal of Risk and Insurance, Journal of Risk and Financial Management, European Journal of Operational Research, Journal of the Operational Research Society, Physica A, Econometrics and Statistics, Annals of Operations Research, Expert Systems with Applications, Studies in Economics and Finance, Empirical Economics, North American Journal of Economics and Finance, International Review of Economics and Finance, African Journal of Accounting, Auditing and Finance, Computational Economics, Computers and Industrial Engineering, Risk Management, Computers and Operations Research, European Financial Management, Journal of Asset Management, Journal of Economic Behavior and Organization, Accounting and Finance...

➢ Expert Activities

- International Expert in Econometrics for the FRS – FNRS (Belgium; 2017-2020).
- Interational Expert in Finance for the ANR (France; 2016).

- Member of the Professional Fellows Com. of the Europlace Institute of Finance (2007-2012).
- International Expert in Asset Management for the World Bank - Pension Fund Project (2005).
- International Expert in Finance for the Austrian Science Foundation - University of Vienna (2004).

➢ Edition

Associate Editor of The European Journal of Finance (2002-2005); editorial board of The Journal of Empirical Finance (2020-…)

➢ Administrative Activities

- External Academic Reviewer (2019) for the BSc in Finance of the University of Bristol (UK).
- Head of the MS in Quantitative Finance at emlyon business school - Paris Campus (2016-2019).
- Lead Researcher of the Research Project on "Performance Metrics" (Global Risk Institute in Financial Services – 2015-2019).
- Lead Researcher of the Research Project on "Systemic Risk" (Global Risk Institute in Financial Services – 2014-2019, with the technical support by the Foundation of Risk *IdR* 2014-2019).
- Member of Selection (hiring) Committees (*comité de selection*) at emlyon business school (2017, 2018, 2019, 2020), at the University of La Réunion (2020), at the University of Lyon-2 (2017), at the University of Paris-X (2012), at the University of Evry (2004, 2005, 2006, 2007, 2008).
- Expert for the Belgian National Research Fund (*FRS-FNRS*, 2017-2019).
- Expert for the French National Research Agency (*ANR*, 2017-2018).
- Member of the PhD Committee of the University of Padova (substitute examinor, 2017).
- Member of the Chair Committee of the Louis Bachelier Institute (since 2015).
- Head of the Speciality in Quantitative Finance, M.Sc. "Economics Engineering" at the University of Paris-Dauphine (2014 - 2016).
- Head of the Speciality in Finance, Master "Banque-Finance-Assurance" and "Financial Engineering" at the University of Orléans (2012-2013).
- Co-organizer of the "*Hedge Funds Workshop*" - (*Cluster CNRS*) University of Orléans – April 2012 and April 2013.
- Member of the Referee Committee for submission in Financial Econometrics for the AFSE Annual Conference (2012).
- Associate Researcher of the Research Project (*IdR*) on the theme "Multivariate Risk Management" (Italian Ministry of Education – 2012).
- President of the A-Level Jury (*baccalauréat*) in Economics (*Lycée Condorcet* – Romainville, 93 - 2011).
- Member of the "Best PhD in Finance Award" Committee (AFFI/Euronext 2009).
- Co-organizer of the Europlace Job Market in Finance held in May 2005 (Paris, ESCP-EAP) and in November 2007 (Paris, Mutualité).
- Co-director of the joint program in Finance between the Higher School of Economics (Moscow, Russia) and the University of Paris-1 (2001-2007).

- Member of the Admission Jury (since 2000) for the Master in Quantitative Finance of EMLyon (Paris), for EMLyon Business School Grande Ecole Candidate (Lyon), for ESCP-Europe students (Paris), for the Masters in Finance (*Master 2 Recherche* and *Master 2 Pro*) of the University Paris-1, for the Master in Finance of ESA (Beirut)…
- Vice-president and co-founder of the "*Finance-sur-Seine*" Association and "Network for Financial Research" (NFR), joint research association of Paris-1 and the ESCP-EAP (2000-2004).
- Co-director of the *DEA Monnaie-Banque-Finance* (Master Program in Finance) at the University of Paris-1 (2001-2003).
- Organizer of the TEAM/CNRS Paris-1 Weekly Internal Seminar (1998-2001).
- Member of the Scientific Committee of the TEAM/CNRS Doctoral Program Commission (1998-2000).

➢ Scientific and Organization Committees

- Member of the Scientific Committee of the FRS-FRNS (Belgium – 2019-2020).
- Member of the Scientific Committee of the French Finance Association (*AFFI*) conference held in June 2007 (Bordeaux), June 2008 (Lille), June 2009 (Brest), June 2016 (Liège), June 2017 (Valence), June 2018 (Paris), June 2019 (Paris), June 2020 (Nantes), June 2021 (Nantes).
- Member of the Scientific Committee of the "Applied Micro-economics Days" (*Journées de Micro-économie Appliquée*) held in June 2002 (Rennes), June 2003 (Montpellier), June 2004 (Lille), June 2005 (Hammamet), June 2006 (Nantes), June 2007 (Fribourg), June 2008 (La Réunion), June 2009 (Dijon), June 2011 (Sousse), June 2013 (Nice), June 2014 (Clermont-Ferrand), June 2015 (Montpellier), June 2016 (Besançon), June 2017 (Le Mans), June 2018 (Bordeaux) and June 2019 (Casablanca), June 2020 (Annecy), June 2021 (Annecy).
- Member of the Scientific Committee of the International Conference on Mathematical and Statistical Methods for Actuarial Sciences and Finance held in April 2016 (Paris), in May 2018 (Madrid), in May 2020 (Milano), in June 2021 (Caligliari), June 2022 (Caligliari).
- Member of the Scientific Committee of the Workshop on "Pensions, Insurance and Savings", University Paris-Dauphine held in May 2015 (Paris), May 2016 (Paris), May 2017 (Paris), May 2018 (Lisboa), Paris (2019), Paris (2020), Paris (2021), Paris (2022).
- Member of the Scientific Committee and co-organizer of the "International Rrisk Management Conference", held in June 2018 at Paris-Dauphine and emlyon (Paris).
- Member of the Scientific Committee of the EcoSta (CMStatistics and CFEnetwork) Conference, held in June 2018 (Honk Kong).
- Member of the Scientific Committee of the Brooklyn-Dauphine-Toronto Conference on "Systemic Risk", Brooklyn College, June 2015 (New-York).
- Member of the Scientific Committee of the "Paris Financial Management Conference" held in September 2013 (Paris – IPAG).
- Member of the Scientific Committee of the INFER Conference (Orléans, June 2013).
- Member of the Scientific Committee of the "Applied Econometric Association Financial Market Conference", held in April 2004 (Paris) and in October 2006 (Athens).
- Member of the Scientific Committee and co-organizer of the "Forecasting Financial Markets Conferences", held in June 2003 and in June 2004 at *ESCP-Europe* (Paris).
- Co-organizer of the Workshop on "Multi-moment Capital Asset Pricing Models and Related Topics", "*Finance-sur-Seine*" Association, held on the 29th of April 2002 at *ESCP-Europe* (Paris).

- Co-chairman of the first "European Investment Review Annual Conference" held in Paris in September 2001.

➢ Ph. D. Jury

- Sarah Goldman (2021), "Money, Growth, Sustainability and Central Bank", PhD in Economics (HdR) at the University of Amiens, under the supervision of Pr. Esther Jeffers, 22nd of June 2021.
- Philippe Dupuy (2020), "Arbitrage and Arbitrage Limits: An Empicial Examination of the Exchange Rates Market", PhD in Management Science (HdR) at the University of Lyon-3, under the supervision of Pr. Jean-François Gajewski, 22nd of September 2020.
- Zhe Huang (2019), "Machine Learning in Finance", PhD in Economics at the University of Rennes-1, under the supervision of Pr. Franck Martin, 19th of December 2019.
- Jean-Charles Garibal, (2019) "Systemic Risk, Asset Pricing and Early Warning Signals", PhD in Economics at the University of Orléans, under the co-supervision of Pr. Bertrand Maillet and Pr. Gilbert Colletaz, 26th of November 2019.
- Sébastien Valeyre, (2019), "Refined Modelling of the VCV / Correlation Matrix", PhD in Management Science at the University of Paris-XIII, under the supervision of Pr. Sofiane Aboura, 29th of May 2019.
- Elisabeth Howard, (2017), "Dynamic Volatility and Correlation in Emerging Markets ", PhD in Economics at the University of Paris-Dauphine, under the supervision of Pr. Sanvi Avouyi-Dovi; postponed defense, expected in 2021.
- Nancy Zambon, (2017), "Jump Diffusion and Jump Risk Pricing", PhD in Economics and Management, University of Padova, under the supervision of Pr. Massimiliano Caporin, 2nd April 2017.
- Hanitra Rakotondramaro, (2016), "Portfolio Performance Measures and Extensions", PhD in Finance at the University of Perpignan, under the supervision of Dr. Bernardin Solonandrasana, 14th of December 2016.
- Hela Maalej, (2015), "Essays on Stochastic Dominance and its Applications in Portfolio Management", PhD in Finance at the University of Cergy-Pontoise, under the supervision of Pr. Jean-Luc Prigent, 2nd of July 2015.
- Emily A. Gallagher, (2015), "Money Market Funds, Shareholder Behavior, and Financial Stability", PhD in Economics at the University of Paris-1, under the supervision of Pr. Jean-Bernard Chatelain, 28th of May 2015.
- Abdallah Ben Saida, (2014), "Essays on Diversification and Credit Funds with *Copulae*", PhD in Finance at the University of Cergy-Pontoise, under the supervision of Pr. Jean-Luc Prigent, 10th of December 2014.
- Alain Coën, (2014), "Errors in Variables and Linear Asset Pricing Models", PhD in Finance (*HdR*) at the University of Paris-1, under the supervision of Pr. Christian de Boissieu, 2nd of December 2014.
- Grégory Jannin, (2013), "From Performance Measurement to Investors' Preferential Allocation", PhD in Finance at the University of Paris-1, under the co-supervision of Pr. Constantin Mellios and Pr. Bertrand Maillet, 12th of December 2013.
- Killian Lemoine, (2013), "Essays on Asset Allocations for Long-term Investors", PhD in Economics at the Paris-Dauphine University, under the co-supervision of Dr. Najat El Mekkaoui and Philippe Bernard, 11th of December 2013.

- Guillaume Queffelec, (2013), "Hedge Fund Strategies, Market Liquidity and Volatility Excess", PhD in Economics at the University of Rennes-1, under the co-supervision of Pr. Franck Martin and Pr. Jean-Sébastien Pentecôte, 10th of December 2013.
- Viou Aïnou, (2013), "Longevity Risk and Hedging Product Evaluation", PhD in Finance at the University of Lyon-1, under the supervision of Pr. François Quittard-Pinon, 11th of July 2013.
- Jaouad Madkour, (2013), "Non-linear Modelling and Forecasting", PhD in Economics at the University of Orléans, under the co-supervision of Pr. Christophe Hurlin and Pr. Gilbert Colletaz, with Honors, 19th of April 2013.
- Mai Lan Nguyen, (2012), "Financial Contagion and Interactions between Financial Markets during Global Crises", PhD in Finance at the University of Rennes-1, under the supervision of Pr. Franck Martin, with Honors, 29th of November 2012.
- Naceur Naguez, (2011), "Portfolio Management and Hedge Funds: Performance Measure with Johnston Systems", PhD in Finance at the University of Cergy-Pontoise, under the supervision of Pr. Jean-Luc Prigent, with Honors, 7th of December 2011.
- Benjamin Hamidi, (2010), "Quantile Regression in Financial Applications", PhD in Economics at the University Paris-1, under the supervision of Pr. Thierry Chauveau and Bertrand Maillet, with Honors, 22nd of June 2010.
- Hechmi Ben Hameur, (2009), "Garanteed Products and Attitude to Risk", Ph.D. in Finance of the University of Cergy under the supervision of Pr. Jean-Luc Prigent, with Honors, 3rd of December 2009.
- Paul Merlin, (2009), "Neural Network Applications for Alternative Investments", Ph.D. in Economics of the University Paris-1 under the supervision of Pr. Thierry Chauveau, with Honors, 22nd of June 2009.
- Patrick Kouontchou, (2008), "High Frequency Data in Finance: Four Empirical Essays", Ph.D. in Economics of the University Paris-1 under the supervision of Pr. Thierry Chauveau, with Honors, 20th of June 2008.
- Kamel Laaradh, (2007), "Pension Fund Performance Measures and Persistence: the UK Case", Ph.D. in Finance of the University of Orléans under the supervision of Pr. Cyrille Piatecky, with Honors, 22nd of November 2007.
- Stéphane Rinaudo, (2003), "Dynamic of Choices: Model and Applications", Ph.D. in Economics of the University Paris-1 under the supervision of Pr. Louis Levy-Garboua, with Honors, 4th of September 2003.

➢ Ph. D. Students

- Zhining Yuan, (2021 - …), "Machine Learning and Financial Risks", PhD in Finance (*University of Lyon and emlyon business school)*, defense expected in 2024.
- Patrick Kouontchou, (2016 - …), "Empirical Essays in Finance: from Risk to Asset Valuation with Special Datas", PhD in Finance (*HdR*), defense expected in 2022 – *Senior Quantitative Analyst within ABN AMRO and Reader at the University of Lorraine (CEREFIGE)*.
- Jean-Charles Garibal, (2016 - 2019), "Systemic Risk, Asset Pricing and Early Warning Signals", PhD in Economics at the University of Orléans, under the co-supervision of Pr. Gilbert Colletaz – *Post-doctoral student at emlyon business school (QUANT Research Center)*.
- Grégory Jannin, (2009 - 2013), "From Performance Measurement to Investors' Preferential Allocation", PhD in Finance at the University Paris-1 under the co-supervision of Pr. Constantin Mellios (Paris-1), obtained on the 12th of December 2013 – *Operations Manager within JMC Asset Management LLC (NYC)*.

- Benjamin Hamidi, (2006 - 2010), "Quantile Regression Applications in Finance", PhD in Economics at the University Paris-1 under the co-supervision of Pr. Thierry Chauveau (Paris-1), obtained on the 22nd of June 2010 with Honors (All Distinctions) – *Senior Quantitative Portfolio Manager within ABN AMRO and Adjunct Lecturer at the University of Paris-1*.
- Paul Merlin, (2005 - 2009), "Neural Network Applications for Alternative Investments", PhD in Economics from the University Paris-1 under the co-supervision of Pr. Thierry Chauveau, obtained on the 22nd of June 2009 with Honors (All Distinctions) – *Head of Risk Management within ABN AMRO*.
- Patrick Kouontchou, (2004 - 2008), "High Frequency Data in Finance: Four Empirical Essays", PhD in Economics at the University Paris-1 under the co-supervision of Pr. Thierry Chauveau, obtained on the 20th of June 2008 with Honors (All Distinctions) – *Quantitative Analyst within ABN AMRO and Reader at the University of Lorraine (CEREFIGE)*.

➢ Association Affiliations

- Institutional Member of the French Finance Association (*AFFI*), Member of the European Financial Management Association (EFMA) and of the French Economics Association (*AFSE*).
- Founder and President of the association *CARAA* (since 2008).
- Member of the "Fund of Fund Working Group" of the *Association Française de Gestion* (2009-2012).
- Co-founder and Vice-president of the "*Finance-sur-Seine*" Association and Active Member of the Network for Financial Research (2000-2004).
- Member of the Economic Committee (*Commission des affaires économiques*) of the AFG (2002-2003).
- Member of the AFG Expert Panel on Hedge Funds (June 2002) and Volatility (June 2003) for reports to the French Regulatory Authority (*ex* COB).

➢ Other Consulting Experiences (1994-2021)

Pension Fund (World Bank, RSI), Economic Studies (CDC), Performance Measurement and Risk Management (NSMD), Funds Picking and Asset Allocation (ABN AMRO NV and ABN AMRO France), Hedge Funds (ABN AMRO AM UK, ABN AMRO France).

➢ Distinctions

- Research Award ("*Prime d'Excellence Scientifique* 2012-2015" - *PES2012 - CNU*).
- "Best Young Researcher in Finance Award" (Europlace Institute of Finance): Short Listed in 2008 (Pr. Pascal Maenhout, winner), Nominee in 2009 (Pr. Thomas Mariotti).
- "Academic Fellow" of the Europlace Institute of Finance (2006-2012).
- "Junior Academic Fellow" of the Europlace Institute of Finance (2004-2006).

- "Best Young Economist Award" (*Cercle des économistes*): Short listed in 2002 (Pr. Philippe Martin and Thomas Piketty, winners) and in 2003 (Pr. Pierre-Cyril Hautcoeur).
- Referred in the "Who's Who" since 2005.
- "French Minister Ph.D. Grant" from 1993/1994 to 1996/1997 (*allocataire-moniteur*, ATER).
- "French Minister Excellence Master Grant" in 1991/1992 and 1992/1993.

➢ References

- Professor Christian de Boissieu – Emeritus Professor of Economics and former Head of the Master Program in Finance, University Paris-1, *Panthéon-Sorbonne*, MSE – CES/CNRS, 106 bv de l'hôpital, F-75647 Paris Cedex 13; tel: +33 1 44 07 82 68 (Office hours).
- Professor Christophe Hurlin – Full Professor of Econometrics and former Head of the Econometrics Department, University of Orléans; LEO/CNRS, Rue du Blois, F-45 067 Orléans Cedex 2; tel: +33 2 38 41 70 37 (Office hours).
- Professor Alexis Direr – Full Professor of Economics and co-Head of the Master Program in Finance, University of Orléans; LEO/CNRS, Rue du Blois, F-45 067 Orléans Cedex 2; tel: +33 2 38 41 70 37 (Office hours).
- Professor Raphaëlle Bellando – Full Professor of Economics and former Head of LEO/CNRS laboratory, University of Orléans; LEO/CNRS, Rue du Blois, F-45 067 Orléans Cedex 2; tel: +33 2 38 41 70 37 (Office hours).
- Professor Christophe Moussu – Professor of Finance, former Head of the Finance Department; ESCP Europe, 79 avenue de la République, F-75009 Paris; tel: +33 1 49 23 20 00 (Office hours).
- Professor François Quittard-Pinon – Emeritus Professor of Quantitative Finance, former Director of the CEFRA laboratory; emlyon business school, 15 boulevard Diderot, F-75012 Paris; tel: +33 4 78 33 78 00 (Lyon Campus – Office Hours).

➢ International Academic References

- Pr. Monica Billio – Professor of Financial Econometrics, GRETA and University of Venice, Italy. Email: billio@unive.it - Host: http://venus.unive.it/billio/
- Pr. Michaël Rockinger - Professor of Finance, HEC Lausanne, Switzerland. Email: michael.rockinger@unil.ch - Host: http://www.hec.unil.ch/mrockinger/
- Pr. Alain Monfort – Professor of Econometrics, CREST, Paris. Email: Alain.Monfort@ensae.fr - Host: http://www.crest.fr/ses.php?user=3014

➢ Others

Languages: French (Mother Tongue); English (Proficient: C2/ALTE5 – Cambridge Certificate of Proficiency in English; Cambridge First and Advanced Certificates; TOEIC: 975/990; BULATS: 91/100; CELTA/DELTA in progress...); Italian (Beginner: A2); Spanish (Beginner: A1); German (High School Basic Knowledge: A1).

Computing Skills: UNIX, Pascal, SQL, MS OFFICE, Scientific Workplace, Rats, Gauss, SAS, Mathematica, MatLab, Mapple, PerTrac, Micropal-S&P, Morningstar, BarraOne, Cogendi.

Leisures: Karate (Black Belt – First Dan; Vice-champion of France Junior 91); Aïkido (beginner); Percussion (Classical Drums; "Superior" Level); Motorbike (free-ride); Russian Literature (Classics); Gardening; Cooking; Sea Sailing; Fishing; Travelling abroad.