Pr. Bertrand B. Maillet

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Financial Economist

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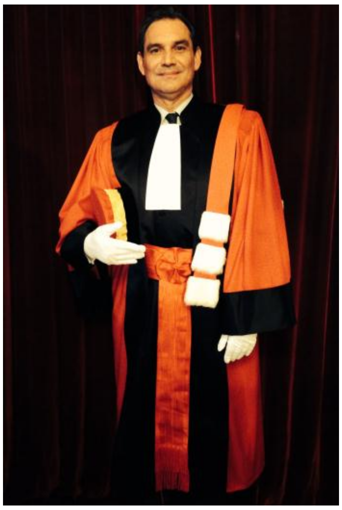

Short Biography

Bertrand is a Professor in Financial Economics at the University of La Réunion, an Adjunct Professor in Finance at the University of Paris-Dauphine, an Executive Head of Research (MD) within AAAdvisors-QCG (Center of Excellence in Funds Selection of ABN AMRO; Qualified Advisor: CIF – n°ORIAS: 13000399 - www.orias.fr) and the Principal at Variances (a consulting company providing academic supports to financial institutions). He is also currently an associate researcher at the LEO/CNRS (Center for National Research) at the University of Orléans, and is a Senior Academic Fellow at the Risk Foundation Chair Dauphine-ENSAE-Groupama "Behavioral and Household Finance, Individual and Collective Risk Attitudes" within the Louis Bachelier Institute. 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*) from the University of Paris-1 *Panthéon-Sorbonne*. He has been recently promoted as a Full University Professor (*Agrégé*). Bertrand has published several 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*, *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 in several 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 and asset pricing. With a thorough knowledge of the latest research in finance and a sound practitioner experience of financial markets over the last 15 years, he is specializing in the design of tools to support decisions and financial products with a high added value.

Main Activities

- ***CEO, AAAdvisors-QCG*** *(ABN AMRO, since 2004)*

Providing Support and Implementation of Quantitative Strategies…

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

Providing Academic Research to financial institutions…

- ***Professor in Financial Economics, University of La Réunion*** *(Full Position since 2013 – now in sabbatical, with exeat) and* **University of Paris-Dauphine** *(Part-time Adjunct Professor Position since 2014)*

Lectures in Finance and Economics…

Personal Information

Born May 3rd 1969 at Le Perreux-sur-Marne (France).
Married - two children.

Main Education

2013: Full Professorship in Economics (*Concours d'agrégation de l'enseignement supérieur*).
2008: Ph.D. in Finance (*Habilitation à Diriger des Recherches*).
1997: Ph.D. in Economics (*Doctorat en Sciences Economiques de l'université de Paris-1*).
1993: M.Sc. in Financial Economics (with Honors), University of Paris-1.

Main University Lectures

- **"Quantitative Portfolio Management"** – *Master Courses*; **"Financial Econometrics and Quantitative Methods in Finance"** – *Master Courses*; **"Option and other Derivatives"** – *Master Courses*; **"Risk Modelling and Research Topics in Finance"** – *Master Courses.*

Main publications

1. **Maillet B.** (with Hamidi B., Ch. Hurlin and P. Kouontchou), (2015), "A DARE Model for VaR", ***Finance*** *36(1)*, 7-38 (AERES Class A; CNRS Rank 2).
2. **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. (AERES Class A; CNRS Rank 1).
3. **Maillet B.** (with Boucher Ch., J. Daníelsson and P. Kouontchou), (2014), "Risk Models-at-Risk", ***Journal of Banking and Finance*** *44, 72-92* (AERES Class A; CNRS Rank 2).
4. **Maillet B.** (with Hamidi B. and J.-L. Prigent), (2014), "A Dynamic AutoRegressive Expectile for Time-Invariant Portfolio Protection", ***Journal of Economic Dynamics and Control*** *46*, 1-29 (AERES Class A; CNRS Rank 1).
5. **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 (AERES Class A; CNRS Rank 2).
6. **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 (AERES Class A; CNRS Rank 2).
7. **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 (AERES Class A; CNRS Rank 2).
8. **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 (AERES Class B; CNRS Rank 3).
9. **Maillet B.** (with Th. Michel), (2003), "A Market Shock Index based on Multiscale Analysis", ***Quantitative Finance*** *3(2),* 88-97 (AERES Class B; CNRS Rank 3).

Ex Ph. D. Students

Grégory Jannin, (2009 - 2013), "From Performance Measurement to Investors' Preferential Allocation", *Operations Manager within JMC Asset Management LLC (NYC);* Benjamin Hamidi, (2006 – 2010), *Senior Quantitative Portfolio Manager within ABN AMRO and Adjunct Lecturer at the University of Paris-1*; Paul Merlin, (2005 - 2009), *Head of Risk Management within ABN AMRO*; Patrick Kouontchou, (2004 – 2008) - *Partner within Variances and Reader at the University of Lorraine (CEREFIGE)*;

Others

Languages: French (Mother Tongue); English (Proficient); Italian-Spanish-German (Beginner).

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

Leisures: Karate; Aïkido; Motorbike; Russian Literature; Gardening; Cooking; Fishing; Travelling.