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Education

Ph.D, Finance, Paul Cézanne University (Aix-Marseille, France), 2007

M.S., Statistics, ENSAE (Paris, France), 2005

M.S., Economics, Humboldt University (Berlin, Germany), 2004

Professional experience

OECD, *Economics Department*, (Paris, France), 2011-present

French Treasury, *International Forecasting Division* (Paris, France), 2009-2011

EDHEC Business School, *Accounting, Law and Finance Department* (Nice, France), 2004-2009

Selected publications

"[Mortgage finance across OECD countries](#)", with Frank van Hoenselaar, Boris Cournède and Federica De Pace, *OECD Economics Department Working Papers*, No. 1693, 2021.

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["What explains the resilience of employment in Germany"](#), *Trésor-Economics*, 79, 2010.

["Improved Forecasts of Higher Order Moments and Co-Moments of Asset Returns and Implications for Portfolio Selection"](#), with L. Martellini, *Review of Financial Studies*, 23(4), 1467-1502, 2010.

["Passive Hedge Fund Replication - Going Beyond the Linear Case"](#), with N. Amenc, L. Martellini and J.-C. Meyfredi, *European Financial Management*, 16(2), 191-210, 2010.

["Asset-liability Management in Private Wealth Management"](#), with N. Amenc and L. Martellini, *The Journal of Portfolio Management*, 36(1), 100-120, 2009.

["The Benefits of Hedge Funds in Asset-Liability Management"](#), with L. Martellini, *Bankers, Markets & Investors*, 97, 16-30, 2008.

["Extending Black-Litterman analysis beyond the mean-variance framework"](#), with L. Martellini, *The Journal of Portfolio Management*, 33(4), 33-44, 2007.

["Exchange-Traded Fixed Income Derivatives in Asset Management and Asset Liability Management"](#), with F. Goltz and L. Martellini, *Journal of Fixed Income*, 16(1), 39-54, 2006.