Christophe BOUCHER

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CURRENT APPOINTMENTS SEPTEMBER 2015

Since 2015: Universté Paris Ouest Nanterre La Défense – **Agrégé Professor in Financial Economics**
- Lectures & Academic Research
- Seminar & Conference Attendance,

Since 2006: *AAAdvisors* (ABN AMRO) – **Responsible for Quantitative Allocation**
- Tactical Indicators, Market Timing Analyses, Market and Macroeconomic Forecasting
- Strategic Committee & Funds Selection Committee
- Funds and securities Picking, Strategic Allocation & Tactics Quantitative Tools Development.
- Portfolio Analyses

EDUCATION

- 2012: **Agrégé Professor in Financial Economics**
- 2006: **PhD in Economics –** University of Paris XIII.

“Misalignments, Returns and Volatility on the US Stock Market” (with honors)

Distinction: Mention très honorable avec les félicitations du jury à l'unanimité et proposition de prix de thèse.

TEACHING

- Lectures in Portfolio Choice, Monetary Policy & Financial Stability, Time Series Analysis, Microeconomics, International Economics, International Finance.
- Seminars in Advanced Quantitative Portfolio Management, Financial Econometrics, Macroeconometrics.

RESEARCH ACTIVITY

- **Peer Reviewed Articles** (selected):
  - “Risk Model-at-Risk” (with J. Daníelsson, P. Kouontchou et B. Maillet,), Journal of Banking and Finance 44, 2014, 72-92.
  - “An Economic Evaluation of Model Risk in Long-term Asset Allocations” (with G. Jannin, P. Kouontchou and B. Maillet, forthcoming in *the Review of International Economics*, 2013, 25 pages.
  - “Learning by Failing: A Simple Buffer for VaR”, (with B. Maillet), *the Financial Markets, Institutions & Instruments Journal* 22(2), 2013, 113-127.
  - “ Une analyse temps-fréquence des cycles financiers” (with B. Maillet), *Revue Economique* 2011-3, 441-450.
  - “Do Misalignments Predict Aggregated Stock Market Volatility” (with B.Maillet & T. Michel), *Economics Letters* 100(2), 2008, 317-320.
  - “Asymmetric Adjustment of Stock Prices to their Fundamental Value and the Predictability of US Stock Returns”, *Economics Letters* 95(3), 2007, 339-347.
  - “Stock Prices-inflation Puzzle and the Predictability of Stock Market Returns”, *Economics Letters* 90, 2006, 7 pages.
  - “Le modèle de la Fed et la prévisibilité des rentabilités”, *Banque et Marchés* 85, 2006, 10 pages.
  - “Identification et comparaison des crises boursières historique”, *Complément au rapport du CAE les crises financières* (for the French Prime Minister), La Documentation Française, 2004, 21 pages.
- **Chapters in Books** (selected) :
  - “La finance mondiale : maîtrisée ou porteuse de nouvelles crises ?”, in Comprendre l'économie mondiale, Problèmes économiques, septembre.
  - “Les crises financières” (avec H. Raymond), *Les systèmes financiers* (Ed Ch de Boissieu), Economica, 2013.
  - “Les bulles spéculatives” (avec H. Raymond), *Les systèmes financiers* (Ed Ch de Boissieu), Economica, 2013.

    “ Quand la finance ne sert plus la croissance” (chapitre collectif), *Economie Mondiale*, 2012.
- **Press** (selected): *Financial Times*, *Le Monde*, *La Tribune*, *Les Echos*, *AGEFI*, *Universalis Encyclopedia*.
- **Conferences** (selected): *EEA*, *ESEM*, *AFFI*, *AFSE*, *JEA*, *EFMA*, *FFM*, etc.
- **Referee** (selected): *Journal of Money, Credit and Banking*; *Journal of Empirical Finance*, *European Economic Review, Quarterly Review of Economics and Finance, International Economics, Revue Economique, Revue d’Economie Politique.*
- **Award**: Young Researcher in Economics Prize of the Banque de France Foundation (2010), Young Economist Award of the European Economic Association (2006).

LANGUAGES

- French: Mother Tongue.
- English: Working Knowledge.

INTEREST & LEISURE

- Swimming; Tennis, Sailing, Percussions; German Literature; Modern, Contemporary and Street Arts.