

Prof. Jean-Paul LAURENT



CURRENT POSITION

From 2010, Professor of Finance, holder of the BNP Paribas Cardif chair "Management de la Modélisation", University Paris 1 Panthéon-Sorbonne.

CONTACT DETAILS

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FORMER POSITIONS

- **1999-2010** *Professor of Finance and Actuarial Science*, ISFA Actuarial School, University of Lyon. Head of the Research Laboratory "Sciences Actuarielle et Financière" from 2001 to 2009.
- **2001-04** *Part-Time Professor*, École Polytechnique, Economic Department.
- **1994-99** *Research Professor*, Finance and Insurance Department, Center for Research in Economics and Statistics (CREST), NATIONAL INSTITUTE FOR STATISTICS AND ECONOMIC STUDIES
- **1989-94** *Vice-President* in charge of the Quantitative Finance Research Team, COMPAGNIE BANCAIRE (now part of the International Retail Banking and Financial Services division of BNP PARIBAS)
- **1987-89** *Quantitative Analyst*, Group Treasury, COMPAGNIE BANCAIRE
- **1984-87** *Quantitative Analyst*, Economic Studies Department, NATIONAL INSTITUTE FOR STATISTICS AND ECONOMIC STUDIES

SCIENTIFIC CONSULTING

- **From 1994**, Joint academic and applied research with quantitative researchers of the Fixed Income Research Team and of ALM Models within ALM Group, BNP Paribas, Paris & London.
- **1990-92** Swaps and Options Research Team, Paribas, Paris & London.

RESEARCH INTERESTS, AREAS OF EXPERTISE: CVA, Collateralisation, Credit Derivatives, Risk Management, Asset & Liability Management, Internal Models, Financial Regulation.

CONFERENCE INVOLVEMENT: 80 talks given at academic and professional conferences.

PUBLICATIONS: 50 published papers or book chapters, **h-index:** 14, **g-index:** 36.

AWARDS: **first Biannual Award of the Journal of Empirical Finance** for the paper entitled "Sensitivity Analysis of Values at Risk". The paper "A Comparative Analysis of CDO Pricing Models under the Factor Copula Framework" has been ranked amongst the **20 Leading Global Financial Articles of 2009** » by Institutional Investor Journals.

EDUCATION

- Ph.D. in Finance, University Paris 1 Panthéon-Sorbonne, 1997.
- Master's Degree in International Finance, HEC School of Management, 1988.
- Actuarial Studies Degree, Qualified Actuary, French Institute of Actuaries, 1992.
- B.A., Sciences Po Paris, 1986.
- Master Degree in Science and Executive Engineering, major in applied mathematics, École des Mines de Paris, 1983.