Arthur Stalla-Bourdillon

Curriculum Vitae

Contact

Birth : Paris, France | September 3rd 1992
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This CV : September 2021

Education

Université Paris Dauphine — Paris, France
PhD in Finance — *Sept. 2018 – Today*

- Title : *Systemic Risk Analysis from Financial Market Inefficiencies*
- Supervisor : G. le Fol

Paris School of Economics — Paris, France
Master Analysis and Policy in Economics, summa cum laude — *Sept. 2016 – May 2017*

- Thesis : *Estimating Forward Guidance Effects through Sign and Zero Restricted SVAR*
- Supervisor : F. Bilbiie

HEC Paris — Paris, France
Master Grande École — *Sept. 2012 – May 2016*

- Specialization : *Master in Economics*, École Polytechnique, *summa cum laude*
- Dual degree : Bachelor in History, Université Paris - Sorbonne, *summa cum laude*
- Academic exchange : Mannheim Universität, Germany

Professional Experience

Economist — Paris, France
Banque de France, International macroeconomics division — *Jul. 2021 – Today*

- Development of global inflation monitoring tools
- Macro-financial modelling (financial contagion, GDP forecasting)

Banque de France, Financial stability directorate — *Sept. 2017 – Jul. 2021*

- Development of systemic risk indicator : Diebold-Yilmaz, ΔCoVaR, GaR, CISS
- Participation to Financial stability report writing (ERS)

Research intern — Paris, France
Banque de France, Financial stability directorate — *Apr. 2016 – Sept. 2016*

- Building of a database on mortgage credit (RMBS)
- Estimation of SVAR-models on real estate credit restrictions

Research intern — Paris, France
Euler Hermes — *Janv. 2015 – Juill. 2015*

- Writing of publications for the economic research department
- Participation to the macroeconomic forecasts

Trainee journalist — Paris, France
L'Expansion — *Aug. 2014 – Dec. 2014*

- Writing of article on French GDP growth, European retirement systems...

Awards

École Polytechnique Research Internship Award

For the paper : *How do Macroprudential Measures could affect Real Estate Markets and the Economy?* *Sept. 2016*

Research

Working Paper

Structural estimation of time-varying spillovers : An application to international credit risk transmission
- With L. Boeckelmann, Banque de France
- Under the supervision of G. le Fol

Return Predictability : comparing Aggregate Time Series and Panel Approaches
- Under the supervision of G. le Fol

Ongoing work

Environmental Score and Stock Valuation
- With T. Jourde, Banque de France

Interpreting Market Perception of Sovereign Risk Using Machine Learning Techniques
- With G. Belly, L. Boeckelmann, M.C. Caicedo Graciano, K. Istrefi, Banque de France, A. Di Iorio, Banca d'Italia, V. Siakoulis, Banque de Grèce

Other

What are the factors behind current high stock market valuations?
- Blog Banque de France, with N.Chatelais, Banque de France

Seminars and Conferences

2021
- 4th Annual Dauphine Finance PhD Workshop (Paris, France, discussant)
- Université Paris Dauphine, PhD seminar (Paris, France)

2020
- Banque de France seminar (Paris, France)
- Banque de France - PSE Internal Workshop (Paris, France)
- Université Paris Dauphine, PhD seminar (Paris, France)
- 12th Annual Hedge Fund Research Conference (Paris, France, poster)

2019
- DIW Berlin, Macroeconometric Workshop (Berlin, Allemagne)
- Université Paris Dauphine, PhD seminar (Paris, France)
- Banque de France, PhD seminar (Paris, France)
- Workshop ANR Multirisk (Florence, Italy)
- Banque de France - PSE Internal Workshop (Paris, France)

Teaching

2020

Université Paris Dauphine *Sept. 2020 – Dec. 2020*
- Teaching assistant: Financial econometrics (Graduate)

Language and IT skills

Languages
- French (mother tongue), English (fluent), German (intermediary)

Software
- RStudio, R Markdown, Matlab, Stata, Python, Bloomberg, Git, LaTeX, Pack Office