

Kouadio Stéphane N'Dri

CONTACT INFO

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Language: French (Native), English (Fluent)

Université de Montréal Placement Officer

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DOCTORAL STUDY

Université de Montréal (UdeM)

Ph.D. in Economics, Expected completion May 2022

Dissertation: "Three Essays on Asset Pricing and Climate Finance"

REFERENCES

René Garcia (chair),
Department of Economics,
Université de Montréal,
rene.garcia@umontreal.ca
3150 Jean Brillant Street
Montréal, Canada
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Vasia Panousi (co-chair),
Department of Economics,
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Caio Almeida,
Bendheim Center for Finance,
Princeton University,
calmeida@princeton.edu
Julis Romo Rabinowitz Building,
Room 306B,
New Jersey, USA

PRIOR EDUCATION

M. Sc. In Statistics and Applied Economics, National School of Statistics and Applied Economics (ENSEA), Cote d'Ivoire	2013-2016
Preparatory classes in Mathematics and Physics, Polytechnic Institute (INPHB), Cote d'Ivoire	2011-2013

RESEARCH FIELD

Primary field: Climate Finance, Asset Pricing, Machine Learning.

Secondary field: Financial Econometrics, Risk management.

PROFESSIONAL EXPERIENCES

Consultant at the World Bank, Poverty and Equity Global Practice	2021-present
Member of Laboratory for Macroeconomic Policy (UdeM)	2018-present
Financial risk management, DAXIAL, Cote d'Ivoire	2015-2016

DATA ANALYSES AND MODELING EXPERIENCES

Economist/Statistician consultant Poverty and Equity Global Practice, Sub Saharan Africa Region, World bank – Washington, DC 09/2021 to present

- Assessing gender inequality in TOGO using household/individual survey data
- Poverty assessment in TOGO
- Assessing COVID-19 pandemic impact on household

Université de Montréal, Montreal, CAN, 2018-2021

- Assessed the impact of the USA households' consumption on the environment using long-run risk model. For this purpose, I combined the National Income and Product Accounts (NIPA) and the Economic Input-Output Life Cycle Assessment (EIO-LCA) to compute the consumption-based carbon emissions from 1930 to 2018. Uncertainty comes mainly from carbon emission and affects households' consumption in the long-term. The severity depends on the efficiency of the policy aiming to curb the emission.
- Assessed the climate change risk by decomposing it into two components: physical risk and transition risk using machine learning technique to create those climate risks indexes. I collected textual data from different sources: Central Banks, Governmental organizations for a greener environment website, Newspapers, etc. We used the constructed indexes as proxies for climate change risk and performed a portfolio analysis at firms' level to hedge the climate risk.
- Forecasted the evolution of COVID-19 in Ivory Coast based on the SEIR model, and proposed policy recommendations regarding information management, risk associated to COVID-19 management, Environment and Biodiversity protection and finally how to deal with the economic activity in case of lockdown.
- Analyzed the determinants of Ghanaian commercial banks' profitability using a Bayesian Linear Regression and Bayesian Model Averaging.
- Predicted north American listed firms return after combining and harmonizing the COMPUSTAT and CRSP datasets on firms' activities.

National School of Statistics and Applied Economics, Abidjan, CIV, 2015-2016

- Estimated a simultaneous equation model to analyze the link between foreign direct investment, economic growth, and poverty from 2006 to 2016 in West African countries using data from WDI and CNUCED.
- Modelized and forecasted inflation reversal points in West African Economic and Monetary Union (WAEMU) countries using panel data analysis.
- Survey designer

DAXIAL Insurance, Abidjan, CIV, July-November 2015

- Pricing insurance products in Account Unit in CIMA area using all the listed firms on the stock market of the West African Economic and Monetary Union.

- Pricing a car insurance with Generalized Linear Model using data on car characteristics.

PROGRAMMING SKILLS AND CERTIFICATION

MATLAB, R, Python, Stata, SPSS, EViews, CSPRO, Latex, MS Project, QGIS, Pack Office, VBA Excel.
Certification in Programming and Financial Policies, IMF, Online course

WORKING PAPERS

1. Long-run Carbon Consumption Risks and Asset Prices (Job Market Paper)
2. Nonlinear Asset Pricing, with René Garcia and Caio Almeida
3. Anomaly Returns Predictability using Deep Learning Asset Pricing
4. Determinants of Banks Profitability: Empirical Evidence from Ghana's Commercial Banking Industry, with Abdul-Hamid, submitted

WORK IN PROGRESS

1. Climate Change and Research Inequality, joint with Firmin Ayivodji
2. Insurance Asset Pricing Model
3. Hedging Physical and Transition Climate Change Risks

TEACHING EXPERIENCES

Lecturer

Principles of Economics (Bachelor)	2019
Quantitative methods for economists 2 (Bachelor)	2020

Teaching Assistant

Advanced Topics in Macro-Finance (Master)	2020
Advanced Topics in Money Banking and Financial Market (Master)	2020-21
Quantitative methods for economists 1&2 (Bachelor)	2019
Principles of Economics (Bachelor)	2018
Econometrics, Macroeconomics (Master)	2018

FELLOWSHIPS AND AWARDS

Ph.D. Fellowship of excellence, Université de Montreal	2016-2019
Bernard Landry Fellowship of excellence, Université de Montreal	2018-2019
Scholarship of excellence for M. Sc., Government of Cote d'Ivoire	2013-2016
Scholarship of excellence for future Engineer, Government of Cote d'Ivoire	2011-2013

CONFERENCE AND SEMINAR PRESENTATIONS

Africa Meeting of the Econometric Society (AFES).	2021
Conference on Fintech, Business Ecosystem and Economic Development organized by RIFED Global.	
7th Canadian PhD and Early Career Workshop in Environmental and Resource Economics.	
CIREQ Interdisciplinary PhD Student Symposium on Climate Change (IPhDSSC).	
State University of New York, Plattsburgh.	2020