

Antoine Baena

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FIELD OF INTEREST

Central Banking, Credit Supply/Credit Risk, Financial Stability, Financial Regulation, Mutual Funds

WORK EXPERIENCE

ACPR

Quantitative banking economist

April 2023 – Ongoing

Paris, France

- Work in progress: "Do capital requirements really reduce the riskiness of banks?"
- Contribution to the conduct of European (climate) stress tests and to the implementation of new ones (ECB, EBA, BIS)
- Developing an internal granular and modular stress test model (Anacredit, SHG-G, FIBEN, ISS ESG)

Banque de France

Quantitative economist

June 2020 – March 2023

Paris, France

- In charge of the implementation of the first French systemic risk buffer against concentration risk and monitoring of the Article 458 measure that preceded it. Participation in the redesign of the French CCyB target model
- "Swing pricing and flow dynamics in light of the Covid-19 crisis", 2022, with T. Garcia, Banque de France working paper
- Work in progress: "From Granular Credit Risk to Credit Supply: The Probability of Default Channel", with J. Idier and A. Espic

France Stratégie – French Prime Minister think tank

Economist

Feb 2018 – April 2020

Paris, France

- Publication of three working papers/reports on innovation, digitalisation of public services and performance of start-ups
- Constructed the financing plan and risk-sharing strategy of a 750M€ policy proposal of the Ministry of Labor

French Ministry of Agriculture

Intern

2017, 2 months

Paris, France

BETA – Public research laboratory

Research Assistant of Laurent Bach

2016, 4 months

Strasbourg, France

EDUCATION AND TRAINING

Paris-Dauphine University

PhD in Economics. Advisors: Serge Darolles & Sylvain Benoit

2025

Paris, France

ENSAE Polytechnic Institute of Paris

Advanced master in quantitative methods for Economics and Finance

2020

Paris, France

Strasbourg University

Master in Macroeconomics and European Policies

2018

Strasbourg, France

- Exchange programs at Durham University (UK) and Montreal University (Canada)

Preparatory Class for the Ecole Normale Supérieure

Two-year intensive preparation for the highly competitive entrance exam of the ENS in Economics

2015

Montpellier, France

CONFERENCE AND WORKSHOPS

2023: 38th EEA (Barcelona), IAAE 2023 (Oslo), 39th GDRE (Lille), Eurofidai-ESSEC Finance Meeting 2023 (Paris)

2022: 37th EEA (Milan), 38th AFFI (Saint-Malo), 70th AFSE (Dijon), IAAE (London), 38th JMA (Rennes), ESMA Seminar, Paris RiskLab/BoF/ESRB Conference (Helsinki), FSB conference, HCSF seminar (Paris), BETA seminar (Nancy), 21th Econometrics day - EconomiX (Paris)

Recognition: "Best PhD Paper" at Eurofidai-ESSEC Paris December Meeting 2023

Organisation: Scientific committee member of Eurofidai-ESSEC Paris December Meeting 2024, Conference coordinator of 14th Annual Hedge Fund Research Conference, Organizer of conferences at the Association of master's degrees in economics of Strasbourg (AMES), "On marche sur la Dette" with Christophe Aleveque and Vincent Glenn in 2016.

PROJECTS

Initial paragliding pilot's license

2024

- 50+ paragliding flights

Chess player

2003-Ongoing

- Teaching: trained 10+ childs between 7-14 years old, at the club of Montpellier for four years (2011-2015).
- Graduated from the official French formation for chess teaching (DIFFE).

Best algorithm award at CapGemini machine learning hackathon

2019

- Developed a machine learning algorithm to predict pneumonia using the medical database Traumabase, in partnership with the Hospitals of Paris

Independent development in my spare time

2020-2024

- Published a web application and Telegram chatbot providing statistics and price prediction for Paris' housing market
- Development of a web application to help economists identify the best conferences.

TECHNICAL SKILLS

Languages: French, English (TOEIC: 980/990), Spanish (B2)

Programming: Python, R, SQL, Flask, React.js, PySpark, Amazon Web Service EC2, Firebase