Maxime Sauzet

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Boston University, Questrom School of Business
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Academic Appointments

Assistant Professor of Finance, Questrom School of Business, Boston University, 2021-
Assistant Professor of Economics (by courtesy), Department of Economics, Boston University, 2021-

Education

University of California, Berkeley
Ph.D., Economics, 2021
Thesis title: Essays on Asset Pricing, Portfolio Choice, and International Finance
Thesis advisors: Pierre-Olivier Gourinchas, Nicolae Gârleanu, Martin Lettau, Hélène Rey, Jón Steinsson

SciencesPo Paris, École Polytechnique, ENSAE ParisTech
M.Sc. (*summa cum laude*), Economics, Public Policy, 2014

INSA (National Institute of Applied Sciences) Lyon
M.Eng. (*honors*), Computer Science, 2011

Research Fields

Asset Pricing & Applications (International Finance, Environmental Finance, *etc.*), Macroeconomics, Machine Learning Methods.

Publications

"The International Monetary and Financial System", with Pierre-Olivier Gourinchas and Hélène Rey, *Annual Review of Economics*, vol. 11, 859-893, August 2019.

Working Papers & Work in Progress

"Two Investors, Two Trees, Two Goods", 2022.
"Projection Methods via Neural Networks for Continuous-Time Models", 2022.
"Asset Prices, Global Portfolios, and the International Financial System", 2022.
"Global Real Rates: A Secular Approach", with Pierre-Olivier Gourinchas and Hélène Rey, 2022.
"N Investors, M Trees, L Goods".
"Asset Prices, Portfolios, Allocation of Wealth, and the Environment".
"Global Asset Manager, and the Global Financial Cycle".

Presentations
*(External presentations only, includes scheduled presentations, * indicates presentation by coauthors)*

2022: Yale, RES, CEPR Paris Symposium*.

2021: CERGE-EI, Questrom School of Business, University of Zurich, Bocconi Finance, Wisconsin School of Business, Toulouse School of Economics, Bristol University, Foster School of Business, ESSEC Business School (canceled), San Francisco Fed (canceled), FMA, Bank of Canada, Copenhagen Business School*.

2020: AEA Annual Meeting*.

Fellowships, and Awards

Earl F. Cheit GSI Award For Excellence In Teaching, Haas School of Business, 2021.
Departmental Scholarship, University of California, Berkeley, 2015-2021.
Summer Grant, University of California, Berkeley, 2020.
Outstanding Graduate Student Instructor Award, University of California, Berkeley, 2018.
Princeton Initiative: Macro, Money and Finance, 2017.
Hal R. Varian Fellowship, University of California, Berkeley, 2015-2016.
Best Master Thesis, and Graduate Scholarship, SciencesPo Paris, École Polytechnique, ENSAE, 2014.
Global E3 Student (Engineering Education Exchange), NJIT, Institute of International Education, 2010.

Professional Activities

Referee: American Economic Review, Journal of International Economics.
Membership: AFA, AEA, EFA, EEA, RES, Macro-Finance Society.
Service
- SFS Cavalcade North America, Program Committee: 2022.
- BU Questrom, Finance Seminar & Brown Bag, Co-organizer: Fall 2021, Spring 2022.
- BU Questrom, Finance Ph.D. Admission Committee: 2022.

Professional Experience

Teaching
Boston University, Questrom School of Business
Measuring Financial Value.

University of California, Berkeley, Haas School of Business, Department of Economics
Teaching Assistant: Empirical Methods in Finance (MFE), Macroeconomics in the Global Economy (MBA), Graduate Macroeconomic Theory (PhD), Intermediate Macroeconomics, Introduction to Economics.

Research
Research Assistant, Department of Economics, U.C. Berkeley
Professor Pierre-Olivier Gourinchas (Summer 2016, 2017, 2019, 2020).
Professor Yuriy Gorodnichenko (Summer 2016).
PhD Trainee, European Central Bank, DGI, International Policy Analysis Division (2018).

Research Assistant, Department of Economics, SciencesPo Paris
Professor Nicolas Coeurdacier (2014-2015).

Other
Accenture, French Economic Observatory (OFCE), Atos Worldline, École des Mines de Saint-Étienne.

Other Information

Programming: Python, Matlab, Mathematica, Stata, SQL, R, Dynare, EViews. Previously: C/C++, *etc.*
Languages: English (fluent), French (native), Spanish (intermediate), German (beginner), French Cued Speech (spoken).
Citizenship: France.