

Hélène Iung-Mathurin

Curriculum Vitae

3 Av. Bernard Hirsch
95000 Cergy FRANCE
✉ helene.iung@essec.edu

Education

- 2018–Today **PhD in Finance (in progress)**, *ESSEC Business School*, Paris, France,
Feb. to Jul. 2022: Research Visit in Warwick Business School, sponsored by Philippe Mueller
Planned for 2023: Research Visit in HEC Lausanne, sponsored by Jean-Paul Renne
- 2016–2018 **Master in Analysis and Policy in Economics (APE)**, *Paris School of Economics (PSE)*, Paris, France, with High Honours
Master's Thesis : "Capital requirements with entry in the banking sector of two types of FinTech competitors", under the supervision of N. Coimbra
- 2008–2011 **Master in Computer Sciences and Telecommunication engineering**, *TELECOM SudParis*, Evry, France,
Exchange Program in 2010–2011 in Universidade Federal do Ceara, Fortaleza, Brazil
- 2005–2008 **Bachelor (Preparatory classes) in Mathematics and Physics**, *Lycée Charlemagne*, Paris, France

Research

- Working paper **Portfolio optimization under returns non-normality concerns and partial delegation of portfolio management**, Co-authored with Roméo Tédongap (*ESSEC*, co-supervisor)
- Working paper **Asset pricing in a quadratic equilibrium model without disasters**, Co-authored with Elise Gourier (*ESSEC*, co-supervisor)
- In progress **Realized autocovariance loss and gain components and intraday momentum**, Co-authored with Philippe Mueller (WBS, visit sponsor), Roméo Tédongap (*ESSEC*, co-supervisor), Xinyi Zhang (PhD student)
- In progress **Physical and transitional climate risk premiums**, *Job Market Paper*

Teaching experience

- 2021–2022 **Options**, *Tutorials and case study*, MSc level, *ESSEC*, 2 lectures
- 2019–2021 **Introduction to Stochastic Calculus**, *Tutorials*, MSc level, *ESSEC*, 5 lectures
- 2017–2018 **Macroeconomics and Microeconomics**, *Tutorials*, BSc level, University Paris 2

Fellowships

- 2021–2022 **ESSEC mobility grant**, for research visit in Warwick Business School
- 2022–2023 **CY Doctoral Mobility Program**, for research visit in HEC Lausanne

University Service

2021-2022 **Organization of ESSEC PhD poster session**

Work Experience

Jun. to Aug. **Intern in Econometrics**, *Institut Français du Pétrole et Energies Nouvelles (IFPEN)*, France
2017 Analysis of commodity prices, ARIMA and VAR modelling using Stata
2012-2015 **Junior Consultant, Graduate Program MACH**, *Microsoft*, France
2011-2012 **Project Manager / Business Analyst (Apprenticeship)**, *Danone Group*, France
2011 **IT Project Manager Assistant (Internship)**, *Lanlink Informatica Ltda*, Brazil

Languages and Computer Skills

IT Skills Matlab, Python, SAS, LaTeX, Stata, Bloomberg, Datastream, CRSP, TAQ
Languages Native French / Fluent in English and Brazilian Portuguese / Advanced knowledge of German

Further information

2008 - 2011 AIESEC, international student-lead NGO
Associative work

- Team- and project manager of a recruitment program in Fortaleza (Brazil)
- Member of Logistic Organizing Committee for a Brazilian national conference
- Manager of Logistic Organizing Committee (8-people) of a French national conference

Interests Travelling, hiking, singing