




Charles-Thierry LACAUSSADE

PhD in Economics

 Paris Dauphine University-PSL

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POSITION

Currently a **Temporary Lecturer (ATER)** Paris Dauphine University, I am looking for a **Post-Doctoral Researcher** (starting as soon as possible) or an **Assistant Professor** position in **Economics/Finance**.

SKILLS

Programming: Python, C#, SQL, VBA, MATLAB (Dynare), Bloomberg, LSEG (Refinitiv workspace)

Languages: French (native), English (fluent)

RESEARCH FIELDS

Microeconomics, Decision Theory, Finance, Asset Pricing, Derivatives

EXPERIENCE

2024	Peer Review For Quantitative Finance (2), Economic Theory (1).	
2023-2025	Temporary Lecturer Teaching Load (96 hours).	Dauphine University-PSL
2020-2023	Doctoral Scholarship Teaching Load (64 hours per year).	Dauphine University-PSL
2020	Volunteering Volunteer work at AP-HP Beaujon organized by the Scout Movement. Logistical support for medical staff, particularly those assigned to the Covid ICU.	AP-HP
2019	Internship At the Banque de France in Market Operations and Monetary Policy. Controls of the activities of the BdF, ECB, and IMF. Working with Python, VBA, and SQL enabled me to develop my data management and coding skills.	Banque de France

EDUCATION

2020 - 2024	PhD, Economics Under the supervision of Jean-Philippe Lefort.	Dauphine University-PSL
2022	Academic visit Department of Decision Sciences, invited by Fabio Maccheroni.	Bocconi University
2020 - 2021	Certificate Data Science Fundamentals	Dauphine University-PSL
2019 - 2020	M.Sc. Monetary and Financial Economics (201)	Dauphine University-PSL
2018 - 2019	M.Sc. Economics and Financial Engineering	Dauphine University-PSL
2017 - 2018	B.Sc. Applied Economics	Dauphine University-PSL

CONFERENCES AND SEMINARS

June 2024	RUD Conference Risk, Uncertainty & Decision Conference, Northwestern University, 'European option pricing with market frictions and elicitation of probability distortion functions'.
June 2024	SAET-EWET Society for the Advancement of Economic Theory - Economic Workshop on Economic Theory, University of Manchester, 'European option pricing with market frictions and elicitation of probability distortion functions'.

June 2024	FMA European Conference Financial Management Association European Conference, Doctoral Student Consortium, 'European option pricing with market frictions and elicitation of probability distortion functions'.
Mai 2024	RCEA International Conference in Economics, Econometrics and Finance The Rimini Centre for Economic Analysis (RCEA), Brunel University London, 'European option pricing with market frictions and elicitation of probability distortion functions'.
April 2024	Sorbonne Economic Centre Seminar Université Paris 1-Panthéon Sorbonne, 'European option pricing with market frictions and elicitation of probability distortion functions'.
April 2024	Centre for Economics at Paris-Saclay Seminar ENS Paris-Saclay, 'European option pricing with market frictions and elicitation of probability distortion functions'.
June 2022	International Conference on Public Economic Theory Association of Public Economic Theory (APET), AMSE Marseille, 'Market frictions and profitable arbitrage'.
June 2022	AFSE Association Française de Science Économique (AFSE), University of Burgundy Dijon, 'Market frictions and profitable arbitrage'.

WORKING PAPERS

Job Market Paper	European option pricing with market frictions and elicitation of probability distortion functions Representation theorem of a Rank-Dependent Pricing Rule in finite and infinite cases. Test of the Put-Call Parity and calibration of the RDPR on market data.
With J-P. Lefort	Market frictions and arbitrage opportunities Revise & Resubmit Economic Theory Representation theorems of non-monotonic Choquet Pricing Rules and Multiple Prior Pricing Rules.
With E. Lecuyer and J-P. Lefort	Dynamic Choquet Pricing Rules Representation theorem of iterated Choquet Pricing Rules allowing for portfolio re-balancement strategies.
With A. Chateaufneuf, B. Cornet, and J-P. Lefort	Microfoundation of Choquet pricing with market frictions Exploration of the necessary and sufficient condition on the non-additive probability measure of the Choquet pricing rule such that the market is arbitrage-free and viable.

TEACHING

2023-2025	Computer Science Applied to Finance, (Lecture) Master Economics and Financial Engineering Basics on Python: NumPy, pandas, SciPy, Plotly, seaborn, and Object Oriented Programming. Data management and processing. Applications with Portfolio Management models (optimization, efficient frontier), Asset Pricing models (CAPM, Fama-French, Black and Scholes), Fixed Income (bond valuation), Technical Analysis (momentum and reversion trading signals, drawdown), Time Series for finance (linear regression and statistical tests), and Sentiment Analysis (VADER).
2021-2025	Computer Science Applied to Finance, (Lecture) Bachelor 3rd year, Economics and Financial Engineering Basic notions of coding (typing, loops, functions, user interface) and implementation in VBA of various technical analysis and finance models (Monte Carlo simulations, runs, Max DrawDown, life cycle and retirement, portfolio screening, expected recovery).
2021-2025	Computer Science Applied to Finance, (Lecture) Bachelor 3rd year, Economics and Financial Engineering Notions of data science and database operations using SQL. Building a link between Excel and Access with VBA/SQL. Applications in corporate finance and asset pricing (reporting).
2021-2023	Economics of Uncertainty, (TA) Bachelor 3rd year, Applied Mathematics Some simple criteria, Expected utility theory, Notions derived from the utility expectation criterion, Risk aversion measures, Risk measurement, and Investment decisions in a risky universe.
2020-2021	Microeconomics, (TA) Bachelor 1st year, Organisational Science Microeconomics of the consumer and the producer. Introduction of mathematical tools such as constrained optimization and Lagrangian. Introduction of economic concepts such as the utility function, the marginal utility, the budget constraint, the Pareto rule, or the welfare theorems.

REFERENCES

- Aurélien Baillon** Ph.D. thesis referee, Professor, E.M. Lyon,
baillon@em-lyon.com
- Marie Bessec** Co-head of the Master in Economics and Finance, Assistant Professor, Paris Dauphine University-PSL,
marie.bessec@dauphine.psl.eu
- Jean-Philippe Lefort** Ph.D. thesis supervisor, Assistant Professor, Paris-Dauphine University-PSL,
jean-philippe.lefort@dauphine.psl.eu
- Fabio A. Maccheroni** Ph.D. thesis referee, Professor, Bocconi University,
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