Curriculum vitae of Mrs. Dominique GUEGAN

PERSONAL INFORMATION

Name	Dominique GUEGAN
Telephone	+ 33 1 44 07 82 98
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E-mail	dguegan@univ-paris1.fr
Nationality	French
Date of birth	28 October 1947

WORK EXPERIENCE

Current:

• Dates (from-to)	*FROM SEPTEMBER 2007– PRESENT*
• Name and address of employer	*University Paris1 Panthéon-Sorbonne*
• Type of business or sector	*University*
• Occupation or position held	*Full Professor* *2009 – 2010 CNRS Position* *2009 – 2010 Fernand Braudel Senior Fellowship at EUI Firenze - Italie*
• Main activities and responsibilities	▪ *Teaching in Masters Formations in Econometrics, Finance and Statistics inside University Paris1 Panthéon-Sorbonne (128 hours by year).* ▪ *Head of the Master 2 formation MMMEF, track "Quantitative Finance" in the University Paris1 Panthéon-Sorbonne.* ▪ *Research inside the Centre d'Economie de la Sorbonne (CES) in Paris. The main fields are : Nonlinear time series – Risk measures in finance – Financial markets – Parametric and nonparametric statistical methods – Deterministic chaotic systems. Calibration and estimation.* ▪ *Currently supervision of 10 PhD students inside the CES.* ▪ *Head of the team : Finance – Banking and Insurance inside CES: organization of the monthly seminar in Finance.* ▪ *Elected member of the "Specialists Committee".* ▪ *Responsible of several international conventions (with Russia, Australia, some places in Europe)..*

Past experience 1:

• *Dates (from-to)*	*From September 2001 to 2007*
• *Name and address of employer*	*Ecole Normale Supérieure de Cachan - France*
• *Type of business or sector*	*Grande Ecole*
• *Occupation or position held*	*Full Professor*
• *Main activities and responsibilities*	*Head of the Department of Economics and Management*

Past experience 2:

• *Dates (from-to)*	*From September 1998 to 2001*
• *Name and address of employer*	*University of Reims - France*
• *Type of business or sector*	*University*
• *Occupation or position held*	*Full Professor*
• *Main activities and responsibilities*	*Head of the Master 2 Professional Formation "Statistical Methods for Finance and Enterprise"*

Past experience 3:

• *Dates (from-to)*	*From September 1993 to 1998*
• *Name and address of employer*	*ENSAE- France*
• *Type of business or sector*	*Grande Ecole*
• *Occupation or position held*	*Professor*
• *Main activities and responsibilities*	*Responsible of statistics studies*

Past experience 4:

• *Dates (from-to)*	*From September 1975 to 1993*
• *Name and address of employer*	*University Paris XIII - France*
• *Type of business or sector*	*University*
• *Occupation or position held*	*Associated Professor*
• *Main activities and responsibilities*	*Responsible of several Bachelor formations in Mathematics*

Past experience 5:

• *Dates (from-to)*	*From September 1971 to 1975*
• *Name and address of employer*	*University of Niamey, Niger*
• *Type of business or sector*	*University*
• *Occupation or position held*	*Assistant Professor*
• *Main activities and responsibilities*	*Implementation of Bachelor Formation in Applied mathematics*

Past experience 6:

• *Dates (from-to)*	*From September 1969 to 1971*
• *Name and address of employer*	*Various Colleges in Paris.*
• *Type of business or sector*	*Education Nationale - Lycée*
• *Occupation or position held*	*Professor of Mathematics*
• *Main activities and responsibilities*	*Responsible of several classrooms in Colleges*

EDUCATION AND TRAINING

• Dates (from – to)	*1988*
• Name and type of organisation providing education and training	*Grenoble*
• Principal subjects/occupational skills covered	*Mathematics*
• Title of qualification awarded	*«Doctorat d'état » in Mathematics*
• Level in national classification (if appropriate)	

• Dates (from – to)	*1982*
• Name and type of organisation providing education and training	*Paris III*
• Principal subjects/occupational skills covered	*Oriental Languages*
• Title of qualification awarded	*Bachelor*
• Level in national classification (if appropriate)	*BAC+3*

• Dates (from – to)	*1981*
• Name and type of organisation providing education and training	*EPHESS Paris*
• Principal subjects/occupational skills covered	*Psychology,*
• Title of qualification awarded	*PhD in Psychlology*
• Level in national classification (if appropriate)	*BAC + 8*

• Dates (from – to)	*1977*
• Name and type of organisation providing education and training	*Orsay*
• Principal subjects/occupational skills covered	*Mathematics*
• Title of qualification awarded	*Phd in Mathematics*
• Level in national classification (if appropriate)	*BAC+8*

• Dates (from – to)	*1974*
• Name and type of organisation providing education and training	*Paris VII*
• Principal subjects/occupational skills covered	*Sociology,*
• Title of qualification awarded	*Bachelor*
• Level in national classification (if appropriate)	*BAC+3*

PERSONAL SKILLS AND COMPETENCES

Acquired in the course of life and career but not necessarily covered by formal certificates and diplomas.

MOTHER TONGUE FRENCH

OTHER LANGUAGES

ENGLISH	Excellent	Good	Basic
• *Reading skills*	X		
• *Writing skills*		X	
• *Verbal skills*	X		

SPANISH	Excellent	Good	Basic
• *Reading skills*			X
• *Writing skills*			X
• *Verbal skills*			X

Education and Training

EXPERTISE

Non-Linear Econometrics Modelling – Parametric and Non-Parametric statistical tools – Deterministic dynamical Systems – Extreme value theory - Financial Markets – Pricing theory - Risks – Business cycle – Forecasting.

DISTINCTION

From 2003, Senior Academic Fellow of l'IEF (Institut Europlace de Finance).

From 2002, Fellow of the European network EABCN (Euro Area Business Cycle Network).

EDITORIAL RESPONSABILITY

. European Journal of finance : Associated editor (2000 – 2005)

Referee in several scientific journals : Quantitative Finance - Annales d'économie et de statistiques - Econometrica. - Economie et prévision - Journal of Business and Economic Statistics. - Journal of the Royal Statistical Society (JRSS). - Journal of Time Series Analysis (JTSA). - The European Journal of finance - Notes aux Comptes rendus de l'Académie des Sciences -Publications de Statistiques de l'ISUP.- Scandinavian journal of statistics and their Applications- Systems and Control Letters. - Revue de Statistique Appliquée - Statistique et Analyse des données. - Statistical Inference for Stochastic Processes - Systems and Control - Signal Processing – Traitement du signal.

PROFESSIONAL AND ACADEMIC COMMUNITIES

Member of : A.S.U. : Association des Statisticiens Universitaires ; S.M.F.: Société Mathématique de France ; S.M.A.I. : Société Mathématiques et Applications Industrielles. ; I.S.I., " elected Fellowship " inside the Bernouilli Society; I.M.S. : Institute of Mathematical Society ; Bachelier commitee ;

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Previous and Other positions

RESEARCH POSITIONS

- From 2006 to 2007: Head of the team « Quantitative Finance» (located in Cachan) inside the Centre d'Economie de la Sorbonne of Paris 1 (C.E.S.) UMR 8174.
- From 2002 to 2006: Head of the research team MORA (Modelling – Risks – Applications) inside IDHE UMR CNRS 8533.
- In 2003, Chair of Finance in Birckbeck College, London, GB

Administrative positions

. - In 2007, Head of the specialist commission of Economie-Management-Law of Ecole Normale Supérieure de Cachan.
- From 2005 to 2007: Elected member of the Scientific Council of ENS Cachan.
- From 2004 to 2007: Head of the Department of Economy and Management in Ecole Normale Supérieure de Cachan.
- From 2004 to 2007: Responsible of the concourse to enter inside the Department of Economy and Management in Ecole Normale Supérieure de Cachan.
- From 2004 to 2007: Nominated member of the Faculty council of the University Paris 11.
- From 2004 to 2006: Member of the research laboratory council of IDHE – UMR CNRS 8533.
- From 2003 to 2007: Responsible of Economics and Management PhD thesis inside the Doctoral School EDSP of ENS Cachan.
- From 2003 to 2007: Co – Responsible with R. Wolff of an exchange research program between ENSC and Queensland University of Technology of Brisbane, Australia.
- From 2003 to 2007: Responsible of several international exchange programs between ENSC and Italy, Romania, Spain and Sénégal.
- In 2003 Elected member of the specialist committe in Economy in ENSC (2003).
- From 2000 to 2001: Head of the Master Formation « Statistical Methods for Finance and Industry » in Reims, France.

Invitations and Stays inside Universities

2009 – CSIRO and Monash University in Melbourne, Australia - University of Sciences and Technology, Hong Kong - European University Institute, Firenze, Italy - Aarhus University, Denmark - Hong Kong University - Queensland University of technology in Brisbane (Australia) (several stays) - University C'a Foscari, Venezia, Italy (several stays)–
2008 – University C'a Foscari, Venezia, Italy - HEC Montreal – Montreal University, Canada - Business School of Warwick, GB - ECNU University in Shanghai, China – University of Padova, Ilaly - Chirstchurch University in New Zealand - University of Monash in Melbourne (Australia) – University of Adelaide, (Australia) - University of Technology in Sydney (Australia) - Queensland University of technology in Brisbane (Australia) – Ca'Foscari University in Venezia (Italy) - ISI (Indian Statistical Institute) in Kolkata and New Delhi (India) – ICIER (Indian Centre of International Economics Research) in New Delhi (India) – IFMR (Institute For Financial Management and Research) in Chennai (India).
2007 – Aix en Provence University, France - QUT, Brisbane, Australia - Haut College d'Economie of Moscova, Russia - Department of mathematics, at University of Singapour - Business School of Economics QUT Brisbane, Australia - UP Dilliman of Manilla.
2006 - University C'a Foscari, Venezia, Italy – University ECNU, Shanghai, China - HEC Montreal, Canada .

2005 – UP Dilliman of Manilla - University C'a Foscari, Venezia, Italy - Universidad Federal de Rio Grande de Sur in Porto Alegre (Brésil) - Texas University in Austin (USA) - Macquarie University à Sydney (Australia)
2004 – QUT in Brisbane (Australia), Eurandom in Eindhoven (The Nederlands), University C'a Foscari, Venezia, Italy.
2003 – Birckbeck College, London (GB), University C'a Foscari, Venezia, Italy
2002 – Eurandom in Eindhoven (The Nederlands) - Saint Louis University, Sénégal - University C'a Foscari, Venezia, Italy – University of Queensland, Brisbane, Australia.
.2001 - Saint Louis University, Sénégal – Research centre, Louvain La Neuve Belgium - University C'a Foscari, Venezia, Italy – Timisoara University, Romania - European Institute for Statistics in Eindhoven (The Nederlands).
.2000 – Mathematical Statistics Institute, Tokyo - Padova University, italy - Saint Louis University, Sénégal -
1993 à 1999 Statistics Research Centre, Calcutta, India - Universities of Padova and Venezia, Italy (1993 – 1998)- Montreal University, Canada (1998) - Universities of Brisbane, Melbourne, Sydney, Australia (1993 – 1999)- Humboldt University, Berlin, Germany (1994 – 1998).

Technical Skills: Academic and Industrial Contracts

CONSULTING	- 2010 Sagacarbon - 2008 – 2009 Banque de France - 2002 – 2004 Banque de France - 2002 EDF
CONTRACTS FOR PHD SUPERVISION: CIFRE FUNDS	- 2008 – 2010 CNCE - 2007 – 2009 Hendyplan and Eurostat - 2005 – 2008 AXA - 2004 – 2007 Fortis - 2003 – 2006 EDF - 2001 – 2004 Dexia - 1999 – 2005 Banque de France
INDUSTRIAL AND ACADEMIC CONTRACTS	- 2009 – 2010 EGIDE: Program PAST with Australia, - 2008 University Paris1 Panthéon - Sorbonne - 2008 Europlace - 2003 PACA Region - 2000 Banque de France Foundation - 2000 - 2008 Australian funds

Technical Skills and Competences: Supervision of PhD

FROM 1995 TO PRESENT

22 PhD have been defended under my responsibility:

22 Zhiping Lu: Analysis of Stationary and Non-Stationary Long Memory Processes: Estimation, Applications and Forecasts, 2009, PhD in Mathematics, Ecole Normale Supérieure de Cachan. Actual position: ATER in Paris1.

21 Mathieu Gatumel : Valorisation du risque et applications actuarielles, 2009, PhD in economics, Université Paris1 Panthéon-Sorbonne. Actual position : Analyst in AXA Group.

20 Florian Ielpo: Econométrie des marchés financiers, 2008, PhD in

Economics, University Paris1 Panthéon-Sorbonne. Actual position : Financial Analyst inside Pictet, Swizerland.

19 Céline Zhang : Dynamic methods for multivariate option pricing, 2008, PhD in mathematics, ECNU Shanghai and ENSC. Actual position : Financial Analyst inside China bank, Shanghai.

18 - Octavie M'Biakou : Contagion et volatilité dans les marchés asiatiques, 2008, PhD in economics, Ecole Normale Supérieure de Cachan, France. Actual position : Officials inside ministry in Cameroun.

17 – Rany Thach : Business cycles and seasonalities, 2007, Qeensland University of Technology, Brisbane, Australie, "co-tutelle" with R. Wolff. Actual position: Lecturer in Adelaide University, Australia.

16 - Lanouar Chafferdine : Tests de ruptures et modèles à changements de régime, 2007, PhD in economics, University Paris 2. Actual position : ATER in University Marne La Vallée.

15 – Julien Houdain : Valorisation et gestion du risque de crédit : les CDS synthétiques ou la croissance exponentielle des produits de corrélation, 2006, PhD in Economics, Ecole Normale Supérieure de Cachan, France. Actual position : Financial analyst in LGIM, Fund Manager, London, GB.

14 – Nicolas Huck : Prévision du sens de variation des series financières: une approche relative et transitive, 2005, PhD in Economics, Ecole Normale Supérieure de Cachan, France. Actual position : Professor in Business School, Nancy.

13 – Abdou Ka Diongue : Processus longue mémoire généralisés et multivariés : application au prix spot d'électricité, 2005, PhD in Mathematics, Ecole Normale Supérieure de Cachan, France. Actual position : Associate Professor in University Gaston berger, Saint louis, Sénégal.

12 - Stéphanie Rioublanc : Mesures de concordance entre les cycles de séries financières,, 2005, PhD in Economics, Ecole Normale Supérieure de Cachan, France. Actual position : Quant inside AbnAmro.

11 – Cyril Caillault : Le risque de marché. Mesures et backtesting. Approche par les copules dynamiques, 2005, PhD in Economics, Ecole Normale Supérieure de Cachan, France. Actual position : Risk Manager in Fortis Investment, London.

10 - Aliou Diop : Valeurs extrêmes dans des processus à temps discret, Thèse d'état en Mathématiques, 2004, Université de Saint Louis, Sénégal,. Actual position : Professor at University Gaston Berger of Saint Louis, Sénégal.

9 – Jérome Collet : Processus longue mémoires généralisés : estimation et prévisions, 2003, PhD in Mathematics, University of Reims, France. Actual position : Risk manager in Fortis Investment, London, GB.

8 – Ryan Suleiman : Indices boursiers internationaux et la crise des nouvelles technologies : approches switching et DCC-MV GARCH, 2003, PhD in economics, Ecole Normale Supérieure de Cachan, France. Actual position : Risk manager in Fortis Investment in Paris, Frances.

7 – Sophie Ladoucette : Modélisation et Estimation des systèmes non linéaires : Applications à la finance, 2002, PhD in economics, Ecole Normale Supérieure de Cachan, France. Actual position : Financial analyst in Secura – Re, Brussels, Belgium.

6 - Voicu Mirela : Etude de l'instabilité de certains modèles macro - économiques (approche chaotique). Applications à l'économie roumaine, 2001, PhD in Mathematics, Timisoara University, Roumanie. Actual position : associate Professor in University of Timisoara, Romania.

5 - Ferrara Laurent: Processus de Gegenbauer : théorie et applications , 2000, PhD in Mathematics, University Paris XIII. Actual position : Economist in Banque de France, Paris, HDR in 2007.

4 - Mercier Ludovic : Détection de Chaos et prédictions dans des séries financières, 1998, PhD in Mathematics, University Paris IX. Actual position : Risk-Manager in la Banque Postale, Paris.

3 - Bisaglia Luisa: Estimation dans les processus longue mémoire, 1998, PhD in Mathematics, Padova University, Italy. Actual position : Associate professor in University of Padoue.

2 - Doucoure Fodyia : Erreurs de prévisions dans les modèles de séries chronologiques, 1998, PhD in Mathematics, Saint Louis University, Sénégal. Actual position : Associate Professor in University of Dakar, Sénégal.

1 - Wandji N'Gatchou ; Etude des tests de non linéarité. Construction de tests, étude de puissance, 1995, PhD in Mathematics, Université Paris XIII. Actual position : Associate professor in University of Caen, HdR in 2006.

PARTICIPATIONS TO OTHER JURYS

- Participation to 20 PhD jurys as referees
- Supervision of 100 Master dissertations inside Research laboratories or Enterprises (EDF – RATP – Banks – Insurance companies, etc.)

CURRENTLY: SUPERVISION OF 10 PHD

- Marius-Cristian Frunza : The modelling of CO2, Defense in 2010, Financial support from Sagacarbone, University Paris1 Panthéon–Sorbonne.
- Bertrand Hassani : Risques opérationels et copules extrêmes, funds CIFRE (Caisse d'Epargne), Defense in 2010 University Paris1 Panthéon–Sorbonne.
- Ludovic Cales: Portfolio performance, Defense in 2011, Financial support from Padova University, University Paris1 Panthéon–Sorbonne.
- Pierre-André Maugis : Copules multivariées et mesures de risques, Defense in 2011, MRT financial support, University Paris1 Panthéon–Sorbonne.
-Tao Tao : Pricing with non-parametric techniques, Chinese financial support, Defense in 2011, University Paris1 Panthéon–Sorbonne.
- Bei Ja Zhu, Weather derivatives, Co-tuelle between Paris 1 Panthéon-Sorbonne and ECNU Shanghai University.
- Patrick Rakotomarolahi, Calcul du PIB à partir de méthodes non-paramétriques, Defense in 2011, MRT financial support, University Paris1 Panthéon–Sorbonne.
- Lalaharison Hanjarivo, pricing d'options à partir des modèles de Levy, defense in 2012, MRT Financial support, University Paris1 Panthéon–

Sorbonne.
-Fatima Jouad, agregated risks and hedging in insurance, défense en 2012, Bourse CIFRE (AXA), Défense in 2012 Université Paris1 Panthéon–Sorbonne.
- Alda Ndoci, bivariate pricing with markov switching processes, defense in 2012, Co-tutelle with University of Bergamo, Italy.

Technical Skills and Competences: Teaching

FROM 2007 TO PRESENT

Courses in English in Paris 1 Panthéon-Sorbonne - M1 and M2 Master Formation

- Statistical Methods in Finance
- Risk measures in Finance
- Contagion models inside the financial and economics spheres
- Nonlinear modelling: econometric approach
- Probabilistic tools for insurance: extreme value theory
- Stochastic processes: theory and applications in finance

COURSES ABROAD: FROM 2001 TO PRESENT

- 2009: Course on Non-linear Time series: Aarhus University, Denmark.
- 2002 - 2009: Course on Non-linear Time series: Ca'Foscari University, Venezia, Italy.
- 2007: Course on Financial Econometrics, HEC of Moscou, Russia.
- 2007 – 2008: Course on Stochastic Processes, ECNU of Shanghai, China
- 2006 – 2007: Course on Stochastic Processes, UP Dilliman, Manilla.
- 2005: Course on Long Memory Processes, UQ, Brisbane, Australia.
- 2003: Course on Time series analysis: Birckbeck College, London, UK
- 2001 – 2003: Course on Non-Linear time series, University of Saint Louis, Senegal.

FROM 1975 TO 2007

Courses in Paris XIII – ENSAE - ENS Cachan :

- Mathematical statistics
- Time Series analysis
- Risks measures
- Extreme Value theory
- Deterministic chaotic systems

FROM 2001 TO 2003

Courses inside the Entreprise EDF

- Long memory processes
- Extreme Value Theory

FROM 1993 TO 1998

Courses inside INSEE

- Non Linear Modelling
- Non Parametric Modelling

Technical Skills and Competences: Publications

- TIME SERIES ANALYSIS AND FORECASTING METHODS
- CALIBRATION USING NONPARAMETRIC METHODS AND CHAOS THEORY
- ESTIMATION TECHNIQUES WITH PARAMETRIC MODELLING
- FINANCE MODELLING: RISKS AND PRICING

Livres:

- Guégan D. (2003) Les chaos en finance: Approche statistique, Economica, Série Mathématique et Probabilité, 420 pages.
- Ferrara L., Guégan D. (2003) Analyser les séries chronologiques avec S-Plus : une approche paramétrique, Presses universitaires de Rennes, 147 pages.
- Guégan D. (1994) Séries chronologiques non linéaires à temps discret, Economica, Série Mathématique et Probabilité, 301 pages.

Chapitres de Livres:

- Guégan D. (2009) Non-Stationary samples and Meta-Distribution, ed. A. SenGupta, ICSPRAR volume, World Scientific Review, 2009.
- Guégan D., Frunza M. (2009) Derivative pricing and hedging on carbon market, 2009 International Conference on Computer and Development, Kota Kinabalu, Malaysia, 2, 130 - 133, DOI 10.1109/ICCTD. 2009.272.
- Guégan D. (2009) VaR computation in a non-stationary setting, ed. G. N. Gregoriou, C. Hoppe, C.S. Wehn, Handbook on "Model Risk: measuring, managing and mitigating model risk, lessons from financial crisis", Chapter 19, J. Wiley,431 - 454.
- Guégan D. (2009) Former les analystes et opérateurs financiers, dans « 20 propositions pour réformer le capitalisme « , G. Giraud et C. Renouard eds, Chapter 6, 95 – 104, Flammarion.
- Guégan D. (2009) Mettre les mathématiques financières au service du réel, dans « 20 propositions pour réformer le capitalisme », G. Giraud et C. Renouard eds, Chapter 10, 141 – 152, Flammarion.
- Guégan D. (2009) Contagion between the financial sphere and the real economy . Parametric and non-parametric tools: A comparison, dans " Progress in financial market analysis", ed C. Kyrtsou, C. Vorlov, NOVA publishers, NY, in press.
- Guégan D., Leroux J. (2009) Local Lyapunov exponents: A new way to predict chaotic, in "Topics on Chaotic Systems", Systems World, in press.
- Guégan D., Houdain J. (2008) Synthetic CDO Squared Pricing Methodologies, ed. G. Gregoriou and P.U. Ali, dans "Credit Derivatives Handbook", McGraw Hill, Chapter 16, 361 – 377.
- Ferrara L., Guégan D. (2008) Fractional and seasonal filtering, chapter in the Proceeding Book on the Conference Seasonality, Seasonal adjustment and its implication for short term analysis and forecasting, Eurostat, ed. J.L. Mazi, Luxembourg.
- Ferrara L. Guégan D. (2006) Real time detection of economic cycles using a threshold model, Growth and cycle in the Euro-zone, eds. G. L. Mazzi and G. Savio, Palgrave McMillan, New York.
- Guégan D., Hommiya K. (2005) Denoising with wavelets method in chaotic time series: application in climatology, energy and finance, dans " Noise and Fluctuations in econophysics and finance", ed. By D. Abbott, J.P. Bouchaud, X. gabaix, J.L. McCaulay, Proc. SPIE, vol 5848, 174-185.
- Guégan D., Ladoucette S. (2002) What is the best approach to measure interdependence between different markets, NER Banque de France, 94, 1 – 64.
- Ferrara L. Guégan D. (2001) Comparison of Parameter Estimation Methods in Cyclical Long Memory Time Series, in Wiley, eds. C. Dunis, J. Timmermann, Chapter 8, dans "Developments in forecast combination and portfolio choice".
- Ferrara L., Guégan D. (2000) Forecasting Financial Time Series with Generalized Long Memory Processes, in « Advances in Quantitative Asset Managment », eds. C. Dunis, Kluver Academic Press, Chapter 14.
- Guégan D. (2000) Some Remarks on the Statistical Modelling of Chaotic Systems, dans "Nonlinear dynamics and Statistics", eds. Mees, Birhauser, Chapter 5.
- Guégan D. (1998) Processus Stochastiques à Temps Discret, dans « Ecole Signal et non linéaire », CNRS, Grenoble, 1 - 20.

- Guégan D., Mercier L. (1998) Stochastic or Chaotic dynamics in High Frequency Financial Data, in J. Wiley & Sons, eds. C. Dunis et W. Zhou, Chapter 5, dans « Nonlinear modelling of high frequency financial time series ».
- Guégan D. , Mercier L. (1998) Non parametric forecasting techniques for mixing chaotic time series, in Birkauser Boston, eds Prochazka, J. Uhlir, P.J.W. Rayner, N.G. Kingsbury, chapter 25 dans "Signal Analysis and Prediction".
- Guégan D. (1997) Etude Statistique des Chaos Déterministes, dans « Reconstruction d'attracteurs et mesure du chaos à partir de l'analyse du signal », Publications CNRS de l'Ecole d'Oléron, 27 – 86..
- Guégan D. (1997) Non parametric methods for time series and dynamical systems, dans "Statistical Challenges in Modern Astronomy II", eds. G.J. Babu and E.D. Feigelson, Chapter 17, Springer.
- Guégan D. (1997) Nonparametric methods for time series and dynamical systems », Lectures Notes in Physics, Chapter 17, Springer Verlag, 303 - 320.
- Guégan D. (1997) From data to models, dans "Applications of time series in Astronomy and Meteorology", eds. T. Subba Rao, M.B. priestley and O. Lessi, Chapter 8, Chapman and Hall.
- Badel E., Guégan D., Mercier L., Michel M. (1997) Comparison of several methods to predict chaotic time series », Proceedings of ICASSP-97, Munich, 3793 - 3797.
- Guégan D., Mercier L; (1997) Prediction in chaotic time series: methods and comparisons using simulations », Proceedings ECASP-97, Prague, 215 -218.

Journaux à comité de lecture:

- D. Guégan, Z. Lu (2010) Testing fractional order of long memory processes: a Monte Carlo Study, to appear in Communications in Statistics - Simulation and Computation.
- D. Guégan, B. Hassani (2009) A modified Panjer algorithm for operational risk capital calculations Journal of Operational Risks, 4 (4).
- Chorro C., Guégan D., Ielpo F. (2009) Martingalized Historical approach for Option Pricing , to appear in Finance research letters, 2009, http://dx.doi.org/10.1016/j.frl.2009.11.002..
- Guégan D., Zhang J. (2009) Change analysis of dynamic copula for measuring dependence in multivariate financial data, Quantitative Finance, 8, 1-20.
- Guégan D., Ielpo F. (2009) Further evidence on the impact of economic news on interest rates, Frontiers in Finance and Economics, 6 (2), 1-45.
- Guégan D., Ielpo F. (2009) Understanding the importance of the timing and the size of the variations the Fed's target rate, ICFAI Journal of Monetary Economics, 7(3&4), 44 - 72.
- Caillault C., Guégan D. (2009) Forecasting VaR and Expected shortfall using dynamical Systems : a risk Management, Frontiers in Finance, 6 (1), 26 – 50.
- Diongue AK, Guegan D., Wolff R.C. (2009), BL-GARCH model with elliptical distributed innovations. To appear in Journal of Statistical Computation and Simulation, Nov 2009..
- Guégan D. (2009) Effect of noise filtering on predictions : on the routes of chaos", Brussels Economics review, in press.
- Guégan D., J. Zhang (2009) Pricing Bivariate Option under GARCH-GH Model with Dynamic Copula: Application for Chinese Market, The European Journal of finance, 15 (9), 777-795.
- Diongue A.K., Guégan D., Vignal B. (2009) Forecasting electricity spot market prices with a k-factor GIGARCH process, Applied Energy 86, 505 - 510.
- Charffedine L., Guégan D. (2009) Is it possible to discriminate between different switching regressions models? An empirical investigation, Euro-Mediterranean Economics and Finance Review, in press.

- Ferrara L., Guégan D., Rakotomarolahy P. (2009) GDP nowcasting with ragged-edge data : A semi-parametric modelling", to appear in Journal of Forecasting..
- Guégan D., Leroux J. (2009) Forecasting chaotic systems: the role of local Lyapunov exponents", Chaos, Solitons and Fractals, 41 (5), 2401 - 2409.
- Guégan D. (2009) Chaos in Economics and Finance, Annuals Review in Control, 33, 89-93.
- Guégan D. (2009) Effect of noise filtering on predictions : on the routes of chaos, to appear in Brussels Economics Review.
- Guégan D., Ielpo F. (2008) Flexible time series models for subjective distribution estimation with monetary policy in view, Brussels Economic review, 51 (1), 74 – 104.
- Guégan D., Zhang J. (2008) Pricing bivariate option under GARCH processes with time varying copula, Insurance: mathematics and economics, Vol. 42/3, 1095 – 1103.
- Dufrénot G., Guégan D. Peguin-Feissolle A. (2008) Changing-regime volatility : A fractionally integrated SETAR model, Applied Financial Economics, vol. 18, n° 7, 519 – 526.
- Diongue AK, Guégan D. (2008) Estimation of k-factor GIGARCH process: A Monte Carlo Study, Communications in Statistics-Simulations and Computations, 37, 2037 - 2049.
- Ferrara L., Guégan D. (2008) Business surveys modelling with seasonal-cyclical long memory models, Economics Bulletin, 3, (29), 1-10.
- Guégan D. (2007) La persistance dans les marches financiers, Revue Banques et Marchés, vol. 90, 1 – 10.
- Diongue AK, Guégan D. (2007) The Stationary Seasonal Hyperbolic Asymmetric Power ARCH model, Statistic and Probability Letters, 77, (1), 1158 – 1164.
- Guégan D., Houdain J. (2006) Hedging tranches index products: illustration of model dependency, The ICFAI Journal of Derivatives Markets, 3, 39 – 61.
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- D Guégan W. Tarrant (2010) On the Necessity of Five Risk Measures, WP-2010-05, Publications du CES Paris1 Panthéon-Sorbonne.
- D Guégan C. Merhy (2010) A Note on Fair Value and Illiquid Markets, WP-2010-01, Publications du CES Paris1 Panthéon-Sorbonne, submitted to Economics Letters..
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- Guégan D. (2009) A Meta-distribution for non-stationary samples, CREATES Research Paper 2009-024, Aarhus University, Denmark.
- Billio M., Ferrara L., Guégan D., Mazzi G.L. (2009) Evaluation of Nonlinear time-series models for real-time business cycle analysis of the Euro area, Publications du CES Paris 1 Panthéon-Sorbonne.submitted to Manchester School Journal.
- Guégan D., Rakotomarolahi P. (2009) The Multivariate k-Nearest Neighbor Model for Dependent Variables: One-Sided Estimation and Forecasting, WP-2009, Publications du CES Paris 1 Panthéon-Sorbonne. Submitted to Journal of Applied Econometrics.
- Charfeddine L., Guégan D. (2009) Breaks or long memory behaviour: an empirical investigation, WP-2008.22, Publications du CES Paris 1 Panthéon-Sorbonne.submitted to CSDA.
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- M. Billio, L. Cales, D. Guégan (2009) Portfolio Symmetry and Mommentum, WP-2009-03, Publications du CES Paris1 Panthéon-Sorbonne. Submitted to

European Journal of Operational Research

- D Guégan, P.A. Maugis (2008) Note on new prospects on vines, WP-2008-95, Publications du CES Paris 1 Panthéon-Sorbonne. Submitted to Insurance : Mathematics and Economics.
- D. Guégan , M. Gatumel, (2008) Dynamic Analysis of the Insurance Linked Securities Index, WP-2008-49, Publications du CES Paris 1 Panthéon-Sorbonne. Submitted to Journal of Risks and Insurance.
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- C. Chorro, D. Guégan, F. Ielpo (2008) “Option pricing under GARCH models with genaralized hyperbolic innovations (I): Methodology”, WP-2008.35, Publications du CES Paris 1 Panthéon-Sorbonne. Submitted to Journal of Empirical Finance.
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- Guégan D., Gatumel M. (2008), Towards an understanding approach of the insurance linked securities market" WP-2008.06, Publications du CES Paris 1 Panthéon-Sorbonne. Submitted to Variance.
- Guégan D. (2007) Global and local stationary modelling in finance : theoryand empirical evidence , WP-2007.53, Publications du CES Paris 1 Panthéon-Sorbonne. Submitted to Econometrics Review.
- Charffeddine L., Guégan D. (2007) Which is the best model for the US inflation rate : a structural changes model or a long memory process ? WP-2007.61, Publications du CES Paris 1 Panthéon-Sorbonne
- D. Guégan, Lu Z. (2007) Self-Similarity in continuous and discrete long memory processes », WP-2007.55, Publications du CES Paris 1 Panthéon-Sorbonne.

5 - OTHER PUBLICATIONS

Books:

- Guégan D. (1983) Enseignement et mathématiques en langues africaines, ACCT, Paris, 181 pages.
- Balabane M, Duflo M., Frisch M., Guégan D. (1981-1982) 5 - "Manuel de Mathématiques, 4 books, Vuibert

Tome 1 : Géométrie,1981, 292 pages.
Tome 2 : Séries, 1982, 160 pages.
Tome 3 : Intégration, 1982, 160 pages.
Tome 4 : Fonction de variables complexes, 1982, 154 pages.

Theses

- Guégan D. (1988) Modèles Bilinéaires et Polynômiaux de Séries Chronologiques : Etude Probabiliste et Analyse Statistique, Thèse d'état, Université de Grenoble I.
- Guégan D. (1977) Loi limite de Statistique de Test de Vraisemblance », Thèse de 3ème cycle. Orsay.
- Guégan D. (1981) Notion de nombre et pratique numérique chez l’enfant hausa» . Thèse de 3ème cycle. Paris EPHESS.

Technical Skills and Competences: Diffusion of the Research

ORGANISATION OF INVITED SESSIONS, SEMINARS AND WORKSHOPS

- 2008 : Quantitative Economics Doctorate Jamboree, Paris1 Panthéon - Sorbonne

- 2008 : Invited session in International Symposium of Forecasting (IIF), Nice, France.
- 2005: Invited session at ISI, Sydney, Australia
- 2004 Invited session at 24th Symposium of Forecasting, Brisbane, Australia.
- 2004 Invited session at IWSM04 Congress, Sydney, Australia
- 2002: Invited session at IWSM02 Congress, Brisbane, Australia.
- From 1993 to 2005, Scientific Committee of the "Financial Forecasting Markets" Conference.

Seminars in Paris 1 Panthéon – Sorbonne

From 2005 to Present: Monthly seminar on Finance – Banking – insurance.
- 2008 – 2009: Risks and Financial Econometrics
- 2007- 2008: Behavioral finance and central banks
- 2006 – 2007: Decision theory and Equilibrium theory
- 2005 – 2006: Financial econometrics: Copulas and modellings

INVITED ACADEMIC RESEARCHERS FROM 2007

- S. Trueck (University of Sydney) - P. Embretchs (Zurich University) – J. Leroux (HEC Montreal) - A. Dias (Warwick University)- R. Giacometti (University of Bergamo) – U. Cherubini (University of Bologna) – E. Jondeau (University of Zurich) – M. Billio (University of Venezia) – R. Wolff (QUT of Brisbane) – Stefan Struck (Macquarie University of Sydney) – S. Ladoucette (University of Leuven) – T. Terasvirta (University of Aarhus) -

INTERNATIONAL NETWORKS

- HEC Montréal, Canada.
- University Ca'Foscari, Venezia, Italy
- University of Bergamo, Italy
- Queensland University of Technology, Brisbane, Australia
- ECNU of Shanghai, China.
- University of Christchurch, New Zealand
- University Gaston Berger, Saint Louis, Sénégal

INVITED CONFERENCES

2009
- Seminar inside the department of mathematics in Monash University, Melbourne, Australia.
- Seminar at CSIRO, Melbourne (video-conference with CSIRO-Sydney), Australia.
- Invited paper at the workshop on "Time series econometrics" organized by the FIRN, Sydney UTS, Australia.
- Seminar inside the Department of Mathematics of the University of Sciences and Technology, Hong Kong.
- Conférences the 3rd International Conference on Computional and Financial Econometrics, CFE09, Limassol, Cyprius.
- Seminar inside the department of economics, University of Venezia, Italy
- Seminar inside the department of economics, Aarhus University, Denmark.
- Invited paper at the 1st macro-economics Forecasting Conference, Roma, Italy.
- Seminar inside the department of economics of Bergamo University, Italy
- Seminar inside the department of mathematics of QUT, Brisbane, Australia.
– Keynote at the third International Forum on Intelligence Finance; Beijing, China.
- Seminar inside the department of mathematics of UNSW, Sydney, Australia.
- Seminar inside the department of mathematics of Hong Kong university, China.

2008
- Discussant at the international Workshop on "Forecasting macroeconomic variables using dynamic factor models", Banque de France, Paris, France.
- Keynote at the 5th Eurostat Colloquium on Modern Tools for Business Cycle Analysis, Luxembourg.

- Poster session at the Conference NBER –NSF Time Series Conference, Aarhus, Denmark.
- Conference inside the department of Economics at the “Séminaire Marcel-Dagenais d'économétrie et de macroéconomie », Montreal University, Montreal, Canada.
- Poster session at the Fifth World Congress of the Bachelier Society, London, UK.
-Conference at the “14th International Conference on Computing in Economics and Finance”, Paris, France.
- Conferences at the IIF, 28th International Symposium on Forecasting, Nice, France
- Conference inside the Finance Group of the Business School of Warwick, Great Britain.
- Conference inside the department of mathematics of ECNU University, Shanghai, China.
- Conference inside the department of Statistics, Padova, Italy.
-Conference inside the Department of mathematics in Christchurch University, Christchurch, New Zealand.
- Conference inside the University of Technology of Sydney (School of finance), Sydney, Australia.
- Conference inside the department of Mathematics of Monash University, Melbourne, Australia.
- Conference inside the department of mathematics, in the University of Adelaide, Australia.
- Conference inside the Department of Mathematics in QUT, Brisbane, Australia.
- Conference at the 2nd Cofin 2006-13-1140 workshop on Volatility, Spillover and Contagion at Ca Foscari University, Venezia, Italy.
- Conference at the "Platinum Jubilee Celebration", in The Indian Statistical Institute, Kolkota, India
- Conference in ICRIER (Indian Centre of International Economics Research), New Delhi, India
- Conference at the ISI (Indian Statistical Institute) in New Delhi, India.
- Conference in IFMR (Institute For Financial Management and Research) in Chennai (India).

2007

- Conference in EC2 Conference, Faro, Portugal
- Conference at the workshop on complex systems, QUT - Brisbane, Australia.
- Conference at the workshop on Copulas at Warwick Business School, GB
- Seminar at Macquarie University in Sydney, Australia
- Conference at Queensland university of Technology, Business School, Brisbane, Australia.
- Conference inside the department of mathematics at the University of Singapour.
-Conference at the 15th Annual Symposium of the Society for nonlinear dynamics and econometric (SNDE), Paris.
- Conference in the Second Italian Congress of Econometrics and Empirical economics, University of Bologna, Italy.

2006

- Conference at Ca Foscari University in Venezia, Italy
- Conference at HEC Montreal, Canada.
- Conference at the congress « Chaos 06 », Reims, France.
- Conference at the congress “ Forecasting Financial Markets”, Aix en Provence, France.
- Seminar in the Department of mathematics at ECNU, Shanghai, Chine.
- Seminar in Ca’ Foscari University, Venezia, Italie.
- Conference at Infostat of the SFdS– Institut Henri Poincaré – Paris.
- Seminar at CREST, Paris.

2005

- Conference at the Brazil Econometrics congress in Vitoria, Brazil
- Conference at “Noise and Fluctuations in Econophysics and Finance” SPIE Symposium, in Austin, USA.
- Conference at ISI Conference in Sydney, Australia.
- Seminar at University Macquarie of Sydney, Australia
- Conference at SNDE 2005 in London, GB.

2004
- Seminar at Ca’ Foscari University, Venezia, Italy.
- Conference at ISW04 Sydney, Australia
- Conference at the Conference on Forecasting, Melbourne, Australia
- Conference at the Workshop on dynamical systems, Brisbane, Australia-
- Seminar at Eurandom, Eindhoven, The Nederlands.
- Conference at « International Symposium on Forecasting », Sydney, Australia
- Conference at QUT (Queensland University of Technology), Brisbane, Australia.
- Conference at GREQAM, Marseille. France.

2003
- Conference at the congress on “dependence modelling for credit risk portfolio”, Venezia, Italy.
- Conference at the 4th Colloquium on modern tools for business cycle analysis organized by Eurostat à Luxembourg, Luxembourg
- Seminar at University Ca’ Foscari in Venezia, Italy.
- Conference at XXXV ème Journées de Statistique Françaises, Lyon, France.
- Conference at Centre de Recherche de la Banque de France, Paris, France.
- Conference at FFM03 Congress for Financial Forecasting Markets, Paris, France.
- Conference at ESCP, Paris.
- Conference at Birckbeck College, Londres, GB.
- Conference at the department of Statistics of the Oxford University, GB.
- Conference at ISINI (International Society for intercommunication of new ideas), Lille, France.

2002
- Conference at ESAMO2, Brisbane, Australia.
- Seminar at GREQAM, Marseille, France.
- Conference at SESAME 2002, Aix les Baumes, France.
- Conference at the European Investment Review, London, G.B.
- Conference at the International Conference Financial Markets London, GB.
- Seminar at CRECH – Banque de France, Paris
- Conference at the XXXIVèmes Journées de Statistique (SFDS), Bruxelles, Belgique
- Conference at the mathematics department of University Gaston Berger in Saint Louis, Sénégal.
- Seminar at University Ca’Foscari in Venezia, Italie.
- Conference at the the Swiss society for financial market research, Basel, Suisse.
- Conference at the Workshop on Statistical Modelling and Inference for Complex Data Structures, Louvain-La-Neuve, Belgique.

2001
- Conference at theCLAPEM, La Havana, Cuba.
- Conference at summer school CEA/EDF/INRIA au Bréaux, France.
- Conference at the Intern. Conf. on Financial Markets”, (Imperial College) Londres (G.B.)
- Conference at he statistical Institute of louvain La Neuve, Belgium.
- Conference at the centre of Geophysics of Turin, Italy.
- Bachelier Conference, IHP, Paris, France.
- Seminar at Ecole Polytechnique, France.

2000
- Conference at the Intern. Conf. on Financial Markets (Imperial College) London (G.B.)
- Conference at the “Mathematical Days” in Dakar, Sénégal.
- Conference at Compstat, Utrecht, The Nederlands.
- Conference at the “Risk Management” Congress in Pittsburg, USA.
- Conference at U.L.B à Bruxelles (Belgium).
- Conference at The International Symposium on Frontiers of Time series Modelling, ISM Tokyo (Japon)
- Conference at the Colloqium in Mathematics, University Paris Dauphine, France.
1999
- Conference at University Saint Louis (Sénégal)
- Conference at University of Caen, France
- Conference at the société des mathématiciens japonais à Osaka (Japon)
- Conference at HSSS 99, Pavia, Italy
- Conference at ISI 1999, Helsinki, Finlande.
- Conference at the Australian statistical Society, Brisbane.
- Conference at the Intern. Conf. on Financial Markets (Chemical bank) London (G.B.)
- Conference at the Colloquim of Mathematics of University Paris Dauphine :
 - Conference at IHP - Paris.
1998
- Conference at University of Saint Louis (Sénégal)
- Conference at University of Dakar (Sénégal)
- Conference at the « International Workshop on Nonlinear dynamics and Statistics », in Cambridge : The Isaac Newton Institute (GB).
- Conference at the « 1998 International Symposium on nonlinear Theory and its applications », in Crans Montana, (Switzerland).
- Conference at the « 1998 International Symposium of Statistics », in Fukuoka (Japon)
- Conference at the School on non linear signal, Grenoble (France)
- Conference at the international congress ASC 14 in Gold Coast (Australia)
- Conference at GREQAM in Marseille, France.
- Conference at the Intern. Conf. on Financial Markets (Chemical bank) London (G.B.)
- Conference at the XXX congress of ASU at Rennes, France.
- Conference at University of Orléans, France.
- Conference at University of Venezia (Italy).
- Conference at the research centre of Ecole des Mines (Fontainebleau).
1997
- Conference at the congress « Recent developments in Probability and Statistics, Calcutta, (India).
- Conference at Budapest University, Hongria
- Conference at IMS Pacific and Asian Regional Meeting, Taipei (Taiwan)
- Conference at the Intern. Conf. on Markets (Chemical bank) London (G.B.)
- Conference at University Carlos III of Madrid (Spain).
- Conference at University Libre of Brussels (Belgium).
- Conference at LMC in Grenoble, France.
1996
- Conference at University of Venezia (Italy).
- Conference at CORE, Louvain la Neuve (Belgium).
- Conference at NBER/NSF seminar on time series, Rotterdam (The Nederlands)
- Conference at an International Conference in Tata (Hongria)
- Conference at the 4th World Bernouilli Congress in Vienna (Austria)
- Conference at Université of Brisbane (Australia)
- Conference at University of Canberra (Australia)
- Conference at the cross disciplinary conference in astrophysics, » Penn State, (U.S.A.)

- Conference at Humboldt University,Berlin (Germany)
- Conference at the Intern. Conf. on Markets (Chemical bank) London (G.B.)
- Conference at the Commemorative congress for O. Lessi, Padova (Italy).

1995
- Conference at University ParisXIII, france.
- Conference at the XVI èmes Journées Franco-Belges, Bruxelles (Belgium).
- Conference at Matrafured University (Hongria)
- Conference at the 50 th ISI Conference, Beijing (China)
- Conference at University of Padova (Italy)
- Conference at the Switzeland Statistician Conference, Lausanne (Switzerland)
- Conference at the Intern. Conf. on Markets (Chemical bank) Londron (G.B.

1994
- Conference at Texas a&m Univ. (U.S.A.)
- Conference at ESSEC Cergy-Pontoise, France.
- Conference at the University Aix-Marseille, france.
- Conference at E.N.S. Lyon, France.
- Conference at ICOTS, Marrakech, Maroc.
- Conference at ISI, Chapel Hill, U.S.A.
- Conference at the International Conference on dynamical Systems and Chaos, Tokyo, Japon.

1993
- Conference at ORSTOM Montpellier, France.
- Conference at NBER/NSF Time Series Seminar, Vienna (Austria).
- Conference at the Intern. Conf. on Time Series Analysis, Padova (Italy),
- Conference at the GDR CNRS sur les moments d'ordre supérieurs, Paris

1992
- Conference at the University Heidelberg, Germany.
- Conference at A.S.U., Brussels, Belgium.
- Conference at the Workshop on Time Series in Heidelberg, (Germany)

1991
- Conference at the Joint Summer Research Conferences in Mathematical Sciences, Seattle (U.S.A).

1990
- Conference at the Workshop on Modern Directions in Time Series Analysis, Minneapolis (U.S.A.).

1989
- Conference at the Research Workshop on non linear time series models., Edinburg, (England).
- Conference at I.S.I. Paris.
- Conference at NSF/NBER Time Series Seminar (University of California), Madrid (Spain).

1988
- Conference at A.S.U. Grenoble, France.
- Conference at Humboldt University in Berlin Est, Germany.

1987
- Conference at the Institute of Applied Systems. Laxembourg.

1986
- Conference at University of Grenoble, France.

1985
- Conference at University, Paris I, France.
- Conference at University Paris 11, France.

1984
- Conference at Ecole des Mines, Fontainebleau, France.
- Conference at International Congress of Statistics, Marburg, Germany.
- Conference at A.S.U. Montpellier, France.

1982
- Conference at the 9ème Conference on les Processus Stochastiques et leurs Applications, Clermont Ferrand, France.
- Conference at thr 3rd Franco-Belgium Meeting of Statisticians, Rouen,

France.
1981
- Conference at Ecole Normale Supérieure , Paris
1980
- Conference at A.S.U. Paris, France.
- Conference at the N.A.T.O. Colloquium, on "Stochastic Systems", Les Arcs, France.
1979
- Conference at the Summer School of St. Flour, France.
1978
- Conference at Ecole Normale Supérieure, Paris, France..