

## Christophe BOUCHER

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## CURRENT APPOINTMENTS

JANUARY 2010

- Since 2006: *Asset Allocation Advisors (ABN AMRO)* – **Responsible for Strategic Allocation**
- Strategic Committee & Funds Selection Committee
  - Funds Picking, Strategic Allocation & Tactics Quantitative Tools Development.
  - Portfolio Analyses
- Since 2007: *University of Paris I (Panthéon-Sorbonne)* – **Lecturer in Economics & Finance**
- Lectures & Academic Research
  - Seminar & Conference Attendance

## EDUCATION

- 2006: **PhD in Economics** – University of Paris XIII.  
“Misalignments, Returns and Volatility on the US Stock Market” (with honors)  
Distinction: Mention très honorable avec les félicitations du jury à l'unanimité et proposition de prix de thèse.
- 2000: **Master of International Economy** – University of Paris XIII (with honors).
- 1999: **Master of Economic Policy** – University of Poitiers (with honors).

## TEACHING

- Lectures in Portfolio Choice, Advanced Quantitative Portfolio Management, Financial Econometrics, Monetary Policy & Financial Stability, Time Series Analysis.
- Seminars in International Finance, Financial Econometrics, Applied Econometrics, Advanced Quantitative Portfolio Management.

## RESEARCH ACTIVITY

- **Peer Reviewed Articles** (selected):
  - “Do Misalignments Predict Aggregated Stock Market Volatility” (with B.Maillet & T. Michel), *Economics Letters* 100(2), 2008, 317-320.
  - “Testing the Fed and the Graham & Dodd Models: Asymmetric vs. Symmetric Adjustment”, *Applied Economics Letters* 15, 2008, 91-94.
  - “Asymmetric Adjustment of Stock Prices to their Fundamental Value and the Predictability of US Stock Returns”, *Economics Letters* 95(3), 2007, 339-347.
  - “La réduction de la prime de risque : le rôle du risque économique”, *Banque et Marchés* 86, 2007, 15 pages.
  - “Stock Prices, Inflation and Stock Returns”, *Finance* 27(2), 2006, 31 pages.
  - “Stock Prices-inflation Puzzle and the Predictability of Stock Market Returns”, *Economics Letters* 90, 2006, 7 pages.
  - “Le modèle de la Fed et la prévisibilité des rentabilités : Sur un malentendu ça pourrait marcher”, *Banque et Marchés* 85, 2006, 10 pages.
  - “La valorisation des sociétés de la Nouvelle Economie par les options réelles, vertiges et controverses d’une analogie”, *Revue d’Economie Financière* 72, 2005, 17 pages.
  - “Identification et comparaison des crises boursières historique”, *Complément au rapport du CAE les crises financières* (for the French Prime Minister), La Documentation Française, 2004, 21 pages.
  - “Winners Take All Competition, Creative Destruction and Stock Market Bubble”, *International Journal of Finance*, reprinted in *ICFAI Journal of Applied Finance*, 2003, 12 pages.
- **Press & other Publications** (selected): *Le Monde*, *La Tribune*, *Les Echos*, *AGEFI*; “Stock Market Crashes” (in French), *Universalis Encyclopedia*.
- **Conferences** (selected): *EEA* (2005 & 2006), *AFFI* (2003 - 2009), *AFSE* (2003 to 2009), *JEA* (2006 to 2008), *EFMA* (2005), *FFM* (2005).
- **Award**: Young Economist Award of the European Economic Association (2006).
- **Referee** (selected): *Journal of Money, Credit and Banking*; *Journal of Empirical Finance*, *European Economic Review*, *Quarterly Review of Economics and Finance*, *International Economics*, *Revue Economique*, *Revue d’Economie Politique*.

## LANGUAGES

- French: Mother Tongue.
- English: Working Knowledge.

## INTEREST & LEISURE

- Swimming, Percussions, German Literature, New & Experimental Musics.