

Curriculum Vitae

Stéphane GOUTTE, PhD, HDR

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Citizenship : French, born June 10th 1982, Paris.

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Website : https://scholar.google.com/citations?user=rj1I_cMAAAAJ&hl=en&oi=sra

Current Positions

Since 12/19 : Professeur des Universités - Full Professor - University Paris-Saclay, CEMOTEV, France. (13th in World university Shanghai ranking (2021))

Since 01/12 : Associate Assistant Professor, Center for Research in Economic Analysis (CREA). University of Luxembourg.

Since 01/19 : Adjunct Professor, University of Calgary, Mathematic and Statistic Dept, Canada.

Since 01/19 : Visiting Professor, International School (VNU-IS), Vietnam National University, Hanoi.

Since 06/18 : Adjunct Professor, University of Ottawa, Telfer School of Management, Canada.

Since 01/14 : Member of the Chaire European Electricity Markets (CEEM) - Fondation Paris Dauphine.

Past Research Positions

09/13-11/19 : Maître de Conférences (HDR) - Associate Professor - (CNU 05) - University Paris 8.

02/16-02/19 : Visiting Professor, International School (VNU-IS), Vietnam National University, Hanoi.

07/10-08/13 : Researcher in Centre National de la Recherche Scientifique (CNRS), Laboratoire de Probabilité et Modèles Aléatoires (LPMA), University Paris 6 and 7.

09/08-08/10 : Member of the Mathematical Finance project MATHFI - INRIA and ENPC.

Academic Responsibilities

Since 01/21 : Deputy Director of the Laboratory CEMOTEV, University Paris-Saclay

Since 01/21 : Member of Graduate School of Economy and Management, University Paris-Saclay.

Since 01/21 : Co-Head of the Master Economy, Politic and Institutions of University Paris-Saclay.

Since 12/19 : Member of the Research Laboratory Council of CEMOTEV, University Paris-Saclay.

10/17-11/19 : Member of the Research Laboratory Council of LED, University Paris 8.

01/14-09/18 : Director of the Bachelor Economic and Management at University Paris 8.

01/14-12/17 : Elected Member of the Recruiting Council, Department of Economics and Management University Paris 8

Research Interests

Energy and Commodity Derivatives ; Mathematical Finance ; Environmental economics ; Financial information and reporting ; Sustainability ; Climate and Green Finance ; Energy and Climate economics ; Financial reporting CSR ; Transversality ; Energy Transition.

Academic Degrees

- 13/10/2017** : Habilitation à Diriger des Recherches (HDR) in Economy (CNU 05) at University Paris Dauphine. Title : Finance, Mathematics and Industrial Economics : Applications to Energy and Commodities .
- 2006-2010** : PhD Metodi Matematici per l'economia, la finanza e l'impresa in co-tutel with University LUISS in Rome and University Paris XIII. (Italian Section 06 - CNU 05) and Applied Mathematics with University Paris 13 (CNU 26)
Title : "Variance Optimal Hedging in incomplete market for processes with independent increments and application to electricity markets".
- 2004-2005** : MSc (II) in Datamining and Informatics, University Paris 13.
- 2003-2004** : MSc (I) Applied Mathematics, University Paris 13.
- 2002-2003** : Bachelor Mathematics, University Paris 13.

Professional Experiences

- 03/07-09/07** : (Research Internship) - R&D Department, EDF, Team "Optimization, Simulation, Risks and Statistics for the energy markets" (OSIRIS).
- 10/05-12/05** : Senior Consultant in Financial Datamining - TMIS Consultants.
- 04/05-09/05** : Junior Consultant in Statistical Datamining. NumSight Marketing Expertise

Citations and rankings

- REPEC Ideas** : average rank score percentile last 10 years, top 4% world
- Google Scholar** : 896 citations,
: https://scholar.google.com/citations?user=rjII_cMAAAAJ&hl=en&oi=sra

Research Activities

– **Published papers in Energy, Climate and Commodities Economics** :

- [56] "Meteorological factors against COVID-19 and the role of human mobility" with Damette O., Mathonnat C, (2021), Plos One, 16, (6).
- [55] "Corruption, economy and governance in Central Africa : An analysis of public and regional drivers of corruption", with Peran T., Porcher T., (2021) Finance Research Letters.
- [54] "Green finance and the restructuring of the oil-gas-coal business model under carbon asset stranding constraints" with Chevallier, J. and Guesmi, K. (2021), Energy Policy, 149.
- [53] "Climate and nomadic migration in a nonlinear world : evidence of the Historical China" with Damette O., Pei Q., (2020), Climatic Change, 163.
- [52] "Modelling of Fuel- and Energy-Switching Prices by Mean-Reverting Processes and Their Applications to Alberta Energy Markets", with Lu, W., Arrigoni, A., Swishchuk, A. (2021), Mathematics, 9 (7).
- [51] "Equity-commodity contagion during four recent crises : Evidence from the USA, Europe and the BRICS", with Ayadi, A., Gana, M., (2021), International Review of Economic and Finance, 76.
- [50] "On the asymmetric relationship between stock market development, energy efficiency and environmental quality : A nonlinear analysis", with Mhadhbi, M. and Gallali, M. (2021), International Review of Financial

Analysis, 77.

- [49] *"Is It Possible to Forecast the Price of Bitcoin ?"*, with Chevallier, J. and Guegan, D., (2021), *Forecasting* 3 (2), 377-420.
- [48] *"Diversifying equity with cryptocurrencies during COVID-19"*, with W.Goodell J., (2021). *International Review of Financial Analysis*.
- [47] *"Approximate pricing formula to capture leverage effect and stochastic volatility of a financial asset"*, with El-Khatib Y., Makumbe Zororo S., Vives J., (2021) " *Finance Research Letters*.
- [46] *"Emerging and advanced economies markets behaviour during the COVID-19 crisis era"* with Belaid, F., Ben Amar, A. and Guesmi, K. (2021), *International Journal of Finance & Economics*, Forthcoming.
- [45] *"The role of economic structural factors in determining pandemic mortality rates : Evidence from the COVID-19 outbreak in France "* with Péran T. Porcher T., (2020) *Research in International Business and Finance*, 54.
- [44] *"Co-Movement of COVID-19 and Bitcoin : Evidence from Wavelet Coherence Analysis"* with Goodell (2021), *Finance Research Letters*, 38.
- [43] *"Does Financial inclusion affect the African banking stability ?"* with Kouki I., Abid I., Guesmi K. 2020. *Economics Bulletin*, Vol. 40, Issue 1, pp. 863-879,.
- [42] *"Hedging and diversification across commodity assets"* with Abid, I., Dhaoui, A. and Guesmi, K. (2020), *Applied Economics*, <https://doi.org/10.1080/00036846.2019.1693016>.
- [41] *"Contagion effects from US to MENA Equity Markets : The Role of Oil and gas"* with Jamali, I et Guesmi, K.à (2019) *Energy Policy*, 134.
- [40] *"Banking Crises in Developing Countries ?What Crucial Role of Exchange Rate Stability and External Liabilities ?"* with Gaies, B. and Guesmi, K. (2019) *Finance Research Letters* 31 (2019) 436-447
- [39] *"Potential benefits of Optimal intra-day electricity hedging for the environment : the perspective of electricity retailers"* with Boroumand, R.H. et Porcher, T. à(2019) *Energy Policy*, 132, 1120-1129.
- [38] *"Does financial globalization still spur growth in emerging and developing countries ? Considering exchange rate"* with Gaies, B. and Guesmi, K. (2020), *Research in International Business and Finance*, Forthcoming.
- [37] *"Worker Mobility and the Purchase of Low CO2 Emission Vehicles in France : a Datamining Approach."* with Boroumand, R, Péran, T et Porcher, T. (2019). *European Journal of Comparative Economics*. Vol. 16, 2.
- [36] *"Optimal Risk Management problem of natural resources : Application to oil drilling."* with Gaigi, M., Kharroubi, I. et Lim, T. J. *Annals of Operations Research*.
- [35] *"The Value of Flexibility in Power Markets"*, with Vassilopoulos, P. (2019). *Energy Policy*, 125, p347-357.
- [34] *"Commodities risk premia and regional integration in gas-exporting countries"*, with Abid, I., Guesmi, K., Urom, C. et Chevallier, J. (2019). *Energy Economics*, 80, p267-276.
- [33] *"Contagion and Bond Pricing : The Case of the ASEAN Region"*, with Abid, I., Dhaoui, A. et Guesmi ; K. (2019) *Research in Business and Finance*, 47, 371-385.
- [32] *"Optimal strategy between extraction and storage of crude oil."*, with Abid, I., Guesmi, K. et Makaouer, F. (2019). *Annals of Operations Research*, 281, (1-2), 3-26.
- [31] *"FDI, banking crises and growth : direct and spill over effects"*, with Gaies, B. and Guesmi, K (2019), *Applied Economics Letters*, 26, (20), 1655-1658.
- [30] *"What Interactions between Financial Globalization and Instability ? - Growth in Developing Countries"*, with Gaies, B. et Guesmi, K. (2019) *The Journal of International Development*, 31, (1), 39-19.
- [29] *"Optimal management of an oil exploitation."*, with Kharroubi, I, et Lim, T. (2018). *International Journal of Global Energy Issues*. 41, (1/2/3/4), p69-85.
- [28] *"On the study of conditional dependence structure between oil, gold and USD exchange rates."*, with Bedoui, R., Braeik, S. et Guesmi, K. (2018). *International Review of Financial Analysis*, 59, p134-146.
- [27] *"The Asymmetric Responses of Stock Markets"*, with Guesmi, K., et Dhaoui, A. (2018). *Journal of Economic Integration*. 33 (1), p1096-1140.
- [26] *"On the determinants of industry-CDS index spreads : Evidence from a nonlinear setting"*, with Guesmi, K., Dhaoui, A. et Abid, I. (2018). *Journal of International Financial Markets, Institutions and Money*, 56, p233-254.
- [25] *"Estimation of Lévy-driven Ornstein-Uhlenbeck processes : Application to modeling of CO2 and fuel-switching"*, with Chevallier, J. (2017). *Annals of Operations Research*, 255, p169-197.

- [24] *"Risk minimisation : the failure of electricity intra-day forward contracts"*, with Boroumand R.H., Porcher, S. and Porcher, T. (2017) International Journal of Global Energy Issues, 40, (5), p335-343.
- [23] *"Intra-day hedging with financial options : the case of electricity."* with Boroumand R.H. (2017). Applied Economics Letters. Forthcoming.
- [22] *"Jump evidence and volatility change in the dynamic of agricultural commodity spot prices."* with Boroumand R.H., Porcher, S. et Porcher, T. (2017). Applied Economics. Forthcoming.
- [21] *"Cross-country performance of Lévy regime-switching models for stock markets"*, with Chevallier, J. (2017). Applied Economics. 42, (2), p111-137.
- [20] *"The goodness-of-fit of the fuel-switching price using the mean-reverting Lévy jump process"*, with Chevallier, J. (2016). Studies in Nonlinear Dynamics & Econometrics (SNDE). 21 (1), p3-29.
- [19] *"Hedging strategies in energy markets : the case of electricity retailers"*, with Boroumand R.H., Porcher, S. et Porcher, T. (2015). Energy Economics. 51, p503-509.
- [7] *"Asymmetric evidence of gasoline price responses in France : a Markov-switching approach"*, with Boroumand R.H., Porcher, S. et Porcher, T. (2015). Economic Modelling. 52, p467-476.
- [18] *"Tobin tax and trading volume tightening : a reassessment"*, with Damette, O. (2015). Applied Economics. 47, (29), p3124-3141.
- [17] *"Detecting jumps and regime-switches in international stock markets returns"* avec Chevallier, J. (2015). Applied Economics Letters. 22, (13), p1011-1019.
- [16] *"A Conditional Markov Regime Switching Model to Study Margins : Application to the French Fuel Retail Markets"*, with Boroumand R.H., Porcher, S. et Porcher, T. (2014). Energy Studies Review. 21 (2).
- [15] *"Correlation evidence in the dynamics of agricultural commodity prices"*, with Boroumand R.H., Porcher, S. et Porcher, T. (2014). Applied Economics Letters. 21, (17), p1238-1242.
- [14] *"A regime switching model to evaluate bonds in a quadratic term structure of interest rates"*, with Boroumand R.H. et Porcher, T. (2014). Applied Financial Economics, 24, (21), p1361-1366.
- [13] *"Conditional Markov regime switching model applied to economic modelling."* (2014). Economic Modelling. 38, p258-269.

– **Published papers in Mathematical Finance :**

- [12] *"A switching microstructure model for stock price"*, avec Hainaut, D. Mathematics and Financial Economics. (2019), Forthcoming.
- [11] *"Regime-switching Stochastic Volatility Model : Estimation and Calibration to VIX options"*, with Amine, I. et Pham, H. (2017) Applied Mathematical Finance. 24 (1), p38-75.
- [10] *"Mean variance hedging under multiple defaults risk"*, with Choukroun, S. et Ngoupeyou, A. (2015). Stochastic Analysis and Applications. 33, p757-791.
- [9] *"The use of BSDEs to characterize the mean variance hedging problem and the variance optimal martingale measure for defaultable claims"* with Ngoupeyou, A. (2015). Stochastic Processes and their Applications. 125, p1323 - 1351.
- [8] *"Dual optimization problem on defaultable claims"*, with Ngoupeyou, A. (2014). Mathematical Economics Letters, 1, (2-4), p47-54.
- [7] *"Variance optimal hedging for exponential of additive processes and applications"*, with Oudjane, N. et Russo, F. (2014). Stochastics : An International Journal of Probability and Stochastic Processes. 86 (1), p147-185.
- [6] *"Bessel bridges decomposition with varying dimension. Applications to finance"*, with Faraud, G. (2014). Journal of Theoretical Probability. 27 (4), p1375-1403.
- [5] *"Pricing and hedging in stochastic volatility regime switching models."* (2013). Journal of Mathematical Finance. 3 (1), p70-80.
- [4] *"Continuous time regime switching model applied to foreign exchange rate"*, with Zou, B. (2013). Mathematical Finance letters. 8, p1-37.
- [3] *"Defaultable bond pricing using regime switching intensity model"*, avec Ngoupeyou, A. (2013). Journal of Applied Mathematics and Informatics, 31 (3).
- [2] *"On some expectation and derivative operators related to integral representations of random variables with respect to a PII process"*, with Oudjane, N. et Russo, F. (2013). Stochastic Analysis and Applications. 31

(1), p 108-141.

[1] "*Variance optimal hedging for discrete time processes with independent increments. Application to Electricity Markets*", with Oudjane, N. et Russo, F. (2013). *Journal of Computational Finance*. 17 (2).

– **Proceedings and chapters in books :**

[1] "*Statistical method to estimate regime-switching Lévy model*", with Chevallier, J. (2015). *Stochastic Models, Statistics and Their Applications Springer Proceedings in Mathematics and Statistics*. 122, p381-389.

[2] "*Shale gas in Europe : the mirage of jobs.*", with Porcher, T. PUF (2016)

[3] "*Mean-reverting Lévy jump dynamics in the European power sector*", with Chevallier, J. (2016). *Climate Finance*, edited by Galarraga, I. World Scientific Publishing.

[4] "*Operations Management of the Power Company in Presence of Carbon Costs*", with Chevallier, J. (2016). *Commodity Markets*, Emerald Group.

[5] "*A Non-linear Approach to Measure the Dependencies Between Bitcoin and Other Commodity Markets*" with Keddad, B. 2020 in *Recent Econometric Techniques for Macroeconomics and Finance*. Springer

[6] "*Weather, pollution and Covid-19 spread : a time series and Wavelet reassessment-19*" with Damette, O. 2021 in *Energy Transition, Climate Change, and COVID-19 : Economic Impacts of the Pandemic*. Springer

– **Edited and Co-edited books :**

[1] "*20 ideas in energy*", with Boroumand, R.H. and Porcher, T. (2015) Ed. De Boeck. ISBN-10 : 280419020X

[2] "*Mathematical Finance : Theories, Exercices and Simulations*", (2015) Ed. De Boeck. ISBN-10 : 280419371.

[3] "*Handbook of Energy Finance : Theory, Praticce and Simulations*", with Nguyen, K.D. (2020). World Scientific Publishing. <https://doi.org/10.1142/11213>.

[4] "*International Financial Markets*", with Chevallier, J., Guerreiro, D., Saglio, S. and Sanhaji, B. (2019). Routledge, Taylor & Francis.

[5] "*Financial Mathematics, Volatility and Covariance Modelling*", with Chevallier, J., Guerreiro, D., Saglio, S. and Sanhaji, B. (2019). Routledge, Taylor & Francis.

[6] "*Handbook : Risk Factors and Contagion in Commodity Markets and Stocks Markets*", with Guesmi, K. (2020), World Scientific Publishing. ISBN-13 : 978-9811210235.

[7] "*Cryptofinance and Mechanism of Exchange*", with Saadi, S. (2020), Springer. ISBN 978-3-030-30738-7.

[8] "*Switching Models : With Applications to Crypto-Finance, Energy and Finance Markets*", (2020), Chapman and Hall/CRC Financial Mathematics Series. Forthcoming.

[9] "*Advances in Managing Energy and Climate Risks, Financial, Climate and Environmental Sustainable Strategies*", with Guesmi K., Homayoun Boroumand R. and Porcher T. (2021), Springer.

– **Articles in the media :**

[1] "*Why the liberalization of the energy sector does not benefit consumers*", with Boroumand, R.H. and Porcher, T. (2015). *La Tribune* - 26/06/2015. More than 500 thousand readers.

[2] "*EDF : France can avoid an industrial and financial disaster*", with Boroumand, R.H. and Porcher, T. (2016). *La Tribune* - 22/02/2016. More than 500 thousand readers.

[3] "*Fight against pollution : the paramount role of car manufacturers*", with Boroumand, R.H., Péran, T. Porcher, T. (2016). *Le Monde* - 20/12/2016 - More than 2 millions readers.

Invited Researcher

- Feb 2017** : Vietnam National University - Hanoi - (Vietnam).
Nov 2016 : Vietnam National University - Hanoi - (Vietnam).
October 2009 - April 2010 : Ecole Nationale des Ponts et Chaussées - ENPC - (France).
February - March 2012 : University of Luxembourg - (Luxembourg).
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Grants and Awards

- Sep 2020 - Sept 2024** : Grant of the Academic doctoral and research supervision (PEDR) by the French National University Council.
- Dec 2018** : Award of \$2000 from Pacific Institute for the Mathematical Sciences (PIMS) support for visiting the University of Calgary and University of British Columbia, Canada.
- April 2018** : Best Paper Award at the 2018 International conference on Energy Finance, 14-15 April 2018. Beijing China.
- March 2018** : Best Published Paper 2017 Award - At the XXVI. Annual Symposium of the Society for Nonlinear Dynamics & Econometrics held in Tokyo (March 19-20 2018). Best SNDE Paper 2017 Award for his work joint with J. Chevalier "On the estimation of regime-switching Lévy processes".
- 2006 - 2010** : Grant from the Région Ile de France for International PhD student.
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Supervising

- PhD** : - Nguyen Thi Hoai An - Since 2017. *"Preschool Education, Well-being and Parental Investment : Theory and Empirical Evidence"*
- Dinh Thi Hong Theu - Since 2018. *"Financial role of precious metals in portfolio diversification"*
- Dao Thi Thu Thuy - Since 2018. *"ICO, Tokens and Regulations"*
- Ahmed Ayedi - Since 2018. Cotutelle Tunisie *"Equity Market Contagion and Transmission Channels"*
- Mayssa Mahdhbi - Since 2020. Cotutelle Tunisie *"Development of financial markets, Financial Integration and Environmental qualities"*
- Haoxi Chen - Since 2021. China Found *"Climate and nomadic migration in a nonlinear world : evidence of the Historical China"*
- Hoang Viet Le - Since 2021. CIFRE *"Deep Learning Applications in Finance"*
- DBA** : - Adam Edwards, Canada, 2018-2021 *"A study of energy interdependencies, security, viability and advantages of renewable energy in canada"*
- Said El-Atiek, Egypt - Since 2019 - *"Crisis Management of The Hospitality Industry in Egypt ? SUNRISE Hotels case study"*
- Catherine C. Bachoco, USA - Since 2021 - *"Imbalanced Fund Flow of Environmental Activities in Developed Countries : Unlocking the Lack of Inclusive Engagement in Environmental Sustainability"*

Referee, Editorial activities and Scientific Committee

- Editorial board :**
- Editor of *Energy Policy* (JEPO), (2020 - ...)
 - Subject Editor of *Journal of International Financial Markets, Institutions and Money* (JIFMIM), (2018 - ...)
 - Senior Editor of *Finance Research Letters* (FRL), (2019 - ...).
 - Associate Editor of *International Review of Financial Analysis* (IRFA), (2018 - ...)
 - Associate Editor of *European Management Review* (EMR), (2018 - ...).
 - Associate Editor of *Research in International Business And Finance* (RI-BAF), (2019 - ...).
- Referee :**
- The Energy Journal. Mathematical Finance. European Journal of Operational Research. Energy Economics. Finance and Stochastics. Energy Policy. SIAM Journal on Financial Mathematics. SIAM Journal on Control and Optimization. Economic Modelling. International Review of Financial Analysis. Finance Research Letters. Journal of Energy Markets. Journal of International Financial Markets, Institutions and Money. European Management Review. Econometrics and Statistics, International Journal of Global Energy Issues ...
- Conference Organizer :** International Symposium on Entrepreneurship Blockchain and Crypto-Finance ISEBC, 24-25 Avril 2019, Tunis, Tunisie.
- Scientific committee :** International Vietnam Symposium in Banking and Finance, VSBF, 17-18 Nov 2016, Hanoi Vietnam ; VSBF, 26-28 Oct 2017, Ho Chi Minh City, Vietnam ; VSBF, 25-27 Oct 2018, Hue City, Vietnam ; VSBF, 24-26 Oct 2019, Hanoi, Vietnam.
5th International Symposium on Energy and Finance Issues, ISEFI-2017, 22-23 Mai 2017, Paris ; ISEFI-2018, 24-25 Mai 2018, Paris ; ISEFI-2019, 23-24 Mai 2019, Paris.
43th International Association for Energy Economics (IAEE), 21-24 June 2020, Paris, France.
- Scientific Board :**
- Comité de recrutement - MCF- CNU 05 - Université Paris Dauphine - 2018.
Comité de recrutement - MCF- CNU 05 - Université Paris 8 - 2015.
PhD committe - Président - Université Paris-Dauphine - Sana Ben Kebaier - Nov 2019.
PhD committe - Reviewer - Université de Lorraine - Camille Ait Youcef - Dec 2019.
- Guest Editing :**
- Guest Editeur : "Quantitative Energy Finance Applied to Environmental and Climate Problems" in International Journal of Global Energy Issues. (2018).
 - Guest Editeur : " Impact of the liberalization and capitalization of energy market : a way for emerging countries" in European Journal of Comparative Economics. (2018).
 - Guest Editeur : "Trends in Emerging Markets Finance, Institutions and Money" in Journal of Risk and Financial Management. (2019).
 - Guest Editeur : "Price and Volatility Risk Premiums in the Commodity Markets" in International Journal of Global Energy Issues. (2020).
 - Guest Editeur : "Modelling energy and commodity markets : A need for new directions?" in Research in international Business And Finance. (2020).

Conferences, Seminars and Lectures

- Conferences**
- COVID-19 and structural break : exploring impact factors and co-benefits of public action for structural change, 17 Dec 2021, Paris, France.
 - 3rd Australasian Commodity Markets Conference, 04-05 Avril 2019, Sydney, Australie.
 - 3rd Commodity Markets Winter Workshop, 21-22 Fevrier 2019, Hanovre, Allemagne.
 - Commodity and Energy Markets Association Annual Meeting 2018, 20-21 Juin 2018, Rome, Italy.
 - Digital, Innovation, Entrepreneurship and Financing (DIEF-2018) 11-12 Juin 2018, Lyon.
 - 6th International Symposium on Energy and Finance Issues (ISEFI-2018) 24-25 Mai 2018, Paris
 - 2018 International conference on Energy Finance, 14-15 Avril 2018. Beijing China.
 - 5th Paris Financial Management Conference (PFMC 2017) - 18-20 Dec 2017, Paris.
 - 5th International Symposium on Energy and Finance Issues (ISEFI-2017) - 22-23 Mai 2017, Paris.
 - Use of Markov switching theory to solve economic and financial problems - 17 Février 2017 - VNU International School, Hanoi, Vietnam
 - Vietnam Symposium in Banking and Finance (VSBF-2016),17-18 Nov. 2016, Vietnam National University (VNU) Hanoi, Vietnam.
 - European 4th International Symposium on Energy and Finance Issues (ISEFI-2016) 24-25 Mars 2016, Paris.
 - European Workshop on Electricity Price Forecasting, Université Paris Dauphine, 28 Avril 2014.
 - Mathematical and Statistical Methods for Actuarial sciences and finance (MAF 2014), University of Salerno, 22-24 Avril 2014.
 - IMS on Finance : Probability and Statistics (FPS), Singapore, 19-21 Juin 2013.
 - 6th SMAI Congress, Seignosse Le Penon (Landes, France), 27-31 Mai 2013.
 - XIV Workshop on Quantitative Finance, University of Bologna, 24-25 Jan. 2013.
 - Mathematical and Numerical finance workshop, University Paris 6, 8 Mars 2012.
 - Energy Finance Conference, EFC 11. Wroclaw, 19-20 Dec. 2011.
 - 9th Colloque Youth Probabilists and Statisticiens, Le Mont-Dore (Puy de Dôme), 3-7 Mai 2010.
 - Stochastic and Finance Methods- ENPC, INRIA, University Marne la vallée, 5 Mars 2010.
- Seminars**
- CEMOTEV, UVSQ, France, 17 Sep. 2019.
 - VNU International School, Hanoi, Vietnam, 17 Feb. 2017.
 - ESG Management School, 10 April 2014.
 - University Paris 8, 14 Oct. 2013.
 - University Mans, 09 April 2013.
 - University Evry-Val d'Essonne, 21 March 2013.
 - BETA, University of Lorraine, 5 March 2013.
 - University Paris XIII, 20 Feb. 2013.
 - University Marne la Vallée and ENPC, 23 March 2012.
 - University of Paris Dauphine, Nov. 2011.
 - University Mans, 07 April 2011.
 - University Cergy-Pontoise, 15 March 2011.
 - University Rouen, 14 March 2011.
 - University Paris XIII, 23 June 2010.
 - University Paris 6 and Paris 7, 21 Jan. 2010.
- Lectures**
- Lecture in Energy Markets and Derivatives - 16 Nov. 2016, VNU International School, Hanoi, Vietnam