(+33)7.50.60.13.79

maximilien.coussin.paris1@gmail.com

https://partageonsleco.com/

KEY SKILLS

- *Softwares: R, Python, VBA, Stata, HTML.*
- *Applied Econometrics: MCG, IV models, panel data.*
- *Time series Econometrics: VAR, VECM, Trend-Cycle Decomposition, Kalman filter, Singular Spectrum Analysis.*
- *Monetary and banking economics: central banking, monetary and macroprudential policies, global financial cycle, Money View.*
- *Finance : ESG indexes performance, risk measures (VaR, ES…), CAPM, Black-Scholes, ALM.*

LANGUAGES

- *French: Native*
- *English: Fluent*
- *Spanish: Basic*

HOBBIES

- *Arts (theater, piano)*
- *Tennis, Swimming*
- *Philosophy, Political Theory*

Maximilien COUSSIN

PhD in Financial Economics

EDUCATION

UNIVERSITY PARIS 1 PANTHEON-SORBONNE | Sep 2014 To Nov 2022

- ***PhD** **(defense date: Nov 2022)***
  - ***Title : "Essays on monetary and financial dynamics and their stabilization".*** *Supervision : Jean-Bernard Chatelain and Jézabel Couppey-Soubeyran.*
  - *Coussin, M. (2022), "Singular Spectrum Analysis for real-time Financial Cycles measurement", **Journal of International Money and Finance**, Volume 120, February 2022.*
  - *Coussin, M. (2022), "The Synchronization of eurozone Financial Cycles: Different Perspectives", Revision step in the **Journal of Money, Credit, and Banking**.*
  - *Coussin, M. (2022), "Monetary Diversion by the Financial Sector: Causes, Estimates and Implications", in progress.*
  - *Coussin, M., and Desroziers, A. (2022),"QE transmission channels: a comprehensive VAR framework", in progress.*
  - *Coussin, M., Desroziers, A., and Kirat, Y. (2022), "The financial performance of Socially Responsible Strategies", Revision Step in the **Journal of Financial Intermediation**.*
- ***Master***
  - ***MPhil in Financial Economics**, specialty "Probabilities Applied to Finance".*
  - *Master Thesis: "Financial Cycles Divergence in the Euro Area".*
- ***Bachelor***

  ***Bachelor in Economics**: "Business Economics", "Banks and markets" and " Corporate Finance".*

WORK EXPERIENCE

- ***Assistant Professor of Economics and Statistics***

  EDHEC Business School| Sep 2022 To This Day
  - ***Introduction to Data Analysis** (Pre-Master students)*
  - ***Quantitative Methods** (BBA1 students)*
- ***Teaching Assistant***

  Paris 1 Panthéon-Sorbonne and Paris-Cité (Descartes)| Sep 2018 To Aug 2022
  - ***Econometrics with R** (Master students, with Clément Bosquet) : OLS, Panel Data (within/between), IV, RCT, Data visualization, applied to R. Replication of seminal Papers (Acemoglu, Card…).*
  - ***International Macroeconomics** (third year students, with Agnès Benassy-Quéré) : Advanced Courses tackling Balance of Payments, FX markets, CIP and UIP theory, currency regimes and crises, portfolio models, Mundell-Fleming model.*
  - ***Political Economy** (third year students, with Olivier Allain at Descartes University) : IS/LM, AS/AD, fiscal policy, monetary policy.*
  - ***Financial and Monetary Economics** (second year students, with Jézabel Couppey-Soubeyran): introduction to stock markets, debt markets, derivatives markets. Fixed Income, Banking theory, monetary theory, monetary policy, financial mutations.*
  - ***Mathematics** (first year students, with Jean-François Caulier): mathematical sets, algebra, polynomials, matrices.*
- ***Rapporteur***

  CEPII's Club | Jun 2019 To Aug 2022
  - ***Drafting conference reports***
- ***Research Assistant***

  CEPII | Jun 2019 To Oct 2019
  - *Consider the CEPII database to have a more relevant measure of financial cycles.*
  - *Develop new synchronization indicators.*
  - *Apply new statistical techniques to financial cycles (Singular Spectrum Analysis and Wavelet Analysis.*
  - *Draw up recommendations in terms of monetary and macroprudential policy.*
- ***INTERNSHIP***

  Direction du Tresor | Jun 2015 To Sep 2015
  - *Search for seminars related to the economy, digital technology, agri-foodstuffs.*
  - *Advice on decision-making on the calendars of Ministers Axelle Lemaire and Matthias Fekl.*
  - *Drafting of position papers, research on the potential and development of renewable energies (summary by country).*