Lionel Martellini, PhD

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EDUCATION

- Ph.D., Relativistic Astrophysics, Observatoire de la Côte D'Azur et Université Côte d'Azur, 2012-2017.
- Ph.D., Finance, University of California at Berkeley, Haas School of Business, 1997-2000.
- M.S., Probability & Stochastic Processes, Université de Paris, Paris 6, Pierre et Marie Curie, 1994-1995.
- M.S., Economics & Statistics, Ecole Nationale de la Statistique et de l'Administration Economique, 1990-1995.
- M.S., Pure Mathematics, Université de Paris, Paris 6, Pierre et Marie Curie, 1992-1994.
- B.S., Mathematics, Université de Paris, Paris 6, Pierre et Marie Curie, 1990-1992.
- Master in Management, Ecole Supérieure de Commerce de Paris (ESCP Business School), 1997-1990.

WORK EXPERIENCE

- Visiting Faculty, ORFE Department and Bendheim Center for Finance, Princeton University, 2011-2012.
- Professor, EDHEC Business School, France, 2006-onward.
- Associate Professor, EDHEC Business School, France, 2003-2006.
- Assistant Professor, University of Southern California, Marshall School of Business, 2000-2003.
- Teaching Assistant, University of California at Berkeley, Haas School of Business, 1998-2000.
- Financial Engineer, Banque Nationale de Paris, Montreal, 1992-1994.

Courses taught

- Executive courses:
  - Investment Solutions (Yale-EDHEC Investment Management program – London, New-Haven)
  - Advances in Asset Allocation (EDHEC-Risk Institute seminar – London, New-York, Singapore)

- PhD course: Dynamic Asset Allocation Decisions (EDHEC Business School, finance PhD).

- Graduate & undergraduate courses:
  - Climate Finance and Sustainable Investing (Msc. EDHEC Business School, Mines Paris Tech)
  - Investment Solutions (Msc. EDHEC Business School)
  - Investments (Msc. EDHEC Business School, MBA EDHEC Business School, MBA USC)
  - Fixed-Income Securities (Msc. EDHEC Business School, MBA USC)
  - Derivatives (Msc. EDHEC)
  - Introduction to Astronomy, Astrophysics and Cosmology (BBA EDHEC)

PROFESSIONAL ACTIVITIES

Institutional Activities

- Member of the investor college, Paris Europlace, 2019-present.
- Member of the Consultative Working Group of ESMA's Financial Innovation Standing Committee, 2017-present.
- Member of the scientific council, Association Française de Gestion, 2015-present.

Scientific Activities

- Member of the organizing committee, Global Research Alliance for Sustainable Finance and Investment, 2020-present.
- Member of the LIGO/Virgo Scientific Collaboration, 2013-2018.
- Member of the scientific council, Institut Louis Bachelier, 2008-present.

Industry Activities

- Member of the advisory board, Tikehau Investment Management, 2020-present.
- Member of the scientific committee, Carbon 4 Finance, 2019-present.
- Consultancy work for various institutions on factor investing, retirement solutions, etc.
- Co-founder of ERI Scientific Beta, 2012, a company acquired by SGX in 2020.

Editorial Activities

- Member of the editorial board, *Journal of Retirement*, 2013-present.
- Member of the editorial board, *Quarterly Journal of Finance*, 2009-present.
- Member of the editorial board, *Journal of Portfolio Management*, 2004-present.
- Member of the editorial board, *Journal of Alternative Investments*, 2001-present.
- Guest editor, special issue of the *EFM Journal* on Risk and Asset Management, March 2008.

Referee Activities

Ad-hoc referee for various academic journals, including the *Journal of Banking and Finance*, the *Journal of Economic Dynamics and Control*, the *Journal of Finance*, the *Journal of Financial Econometrics*, the *Journal of Financial and Quantitative Analysis*, the *Journal of Portfolio Management*, *Management Science*, *Mathematical Finance*, etc.

Prizes and Awards

- Winner of the 20th Annual Bernstein Fabozzi/Jacobs Levy Award for Outstanding Article published in *The Journal of Portfolio Management* during the volume year 2018 for the paper entitled "Proverbial Baskets are Uncorrelated Risk Factors! A Factor-Based Framework for Measuring and Managing Diversification in Multi-Asset Investment Solutions", co-authored with Vincent Milhau.
- Co-recipient with colleagues of the LIGO/Virgo international collaboration of the 2017 Princess of the Asturias Award for Technical and Scientific Research for the observation of gravitational waves.
- Co-recipient with colleagues of the LIGO/Virgo international collaboration of the 2016 Special Breakthrough Prize in Fundamental Physics for the observation of gravitational waves.
- Co-recipient with colleagues of the LIGO/Virgo international collaboration of the 2016 Gruber Cosmology Prize for the observation of gravitational waves.
- Winner of the 2009/2010 Inquire First Prize for the paper entitled "Dynamic Allocation Decisions in the Presence of Funding Ratio Constraints" co-authored with Vincent Milhau.

PUBLICATIONS

Publications in Academic and Practitioner Journals[1]

- Martellini, L., and J. M. Maeso, 2020, Maximizing an Equity Portfolio Excess Growth Rate: A New Form of Smart Beta Strategy?, ***Quantitative Finance***, forthcoming.
- Martellini, L., and V. Milhau, 2020, Does Factor Investing Improve Investor Welfare? A Multi-Asset Perspective, ***Journal of Portfolio Management***, 46, 6, 42-53.
- Martellini, L., V. Milhau and J. Mulvey, 2020, Securing Replacement Income with Goal-Based Retirement Investing Strategies, ***Journal of Retirement***, 7, 4, 8-26.
- Martellini, L., and J. M. Maeso, 2020, Measuring Portfolio Rebalancing Benefits in Equity Markets, ***Journal of Portfolio Management***, 46, 4, 94-109.
- Martellini, L., J. M. Maeso and R. Rebonato, 2019, Factor Investing in US Sovereign Bond Market – A New Generation of Conditional Carry Strategies with Applications in Asset-Only and Asset-Liability Management, ***Journal of Portfolio Management***, Quantitative Special Issue, 46, 2, 121-140.
- Rebonato, R., J. M. Maeso and L. Martellini, 2019, Defining and Exploiting Value in US Treasury Bonds, ***Journal of Fixed-Income***, 29, 2, 1-20.
- Martellini, L., V. Milhau and J. Mulvey, 2019, "Flexicure" Retirement Solutions: A Part of the Answer to the Pension Crisis?, ***Journal of Portfolio Management***, 45, 5, 136-151.
- Mulvey, J., L. Martellini, H. Hao, and N. Li, 2019, A Factor and Goal Goal-Driven Model for Defined Benefit Pensions: Setting Realistic Benefits, ***Journal of Portfolio Management***, 45, 3, 165-177.
- Deguest, R., L. Martellini, and V. Milhau, 2018, A Reinterpretation of the Optimal Demand for Risky Assets in Fund Separation Theorems, ***Management Science***, 64, 9, 4333-4347.
- Deguest, R., F. Fabozzi, L. Martellini, and V. Milhau, 2018, Bond Portfolio Optimization in the Presence of Duration Constraints, ***Journal of Fixed-Income***, 28, 1, 6-26 (lead article).
- Martellini, L., V. Milhau and A. Tarelli, 2018, Capital Structure Decisions and the Optimal Design of Corporate Market Debt Programs, ***Journal of Corporate Finance***, 49, 141-167.
- Martellini, L., and V. Milhau, 2018, Proverbial Baskets are Uncorrelated Risk Factors! A Factor-Based Framework for Measuring and Managing Diversification in Multi-Asset Investment Solutions, ***Journal of Portfolio Management***, 44, 2, 8-22 (lead article, winner of the 20th Annual Bernstein Fabozzi/Jacobs Levy Award for Outstanding Article published in *The Journal of Portfolio Management* during the year 2018).
- Maeso, J. M., and L. Martellini, 2017, Factor Investing and Risk Allocation: From Traditional to Alternative Risk Premia Harvesting, ***Journal of Alternative Investments***, 20, 1, 27-42.
- Coqueret, G., L. Martellini, and V. Milhau, 2017, Equity Portfolios with Improved Liability-Hedging Benefits, ***Journal of Portfolio Management***, 43, 2, 37-49.
- Martellini, L., 2016, Mass Customization versus Mass Production – How An Industrial Revolution is about to Take Place in Money Management and Why it Involves a Shift from Investment Products to Investment Solutions, ***Journal of Investment Management***, 14, 3, 5-13.
- Martellini, L., V. Milhau and A. Tarelli, 2015, Toward Conditional Risk Parity: Improving Risk Budgeting Techniques in Changing Economic Environments, ***Journal of Alternative Investments***, 18, 1, 48-64.
- Martellini, L., V. Milhau, and A. Tarelli, 2015, Hedging Inflation-Linked Liabilities without Inflation-Linked Instruments through Long/Short Investments in Nominal Bonds, ***Journal of Fixed-Income***, 24, 3, 5-29.
- Garcia, R., Mantilla-Garcia, D., and L. Martellini, 2014, A Model-Free Measure of Aggregate Idiosyncratic Volatility and the Prediction of Market Returns, ***Journal of Financial and Quantitative Analysis***, 49, 5/6, 1133–1165 (lead article).
- Amenc, N., F. Goltz, A. Lodh, and L. Martellini, 2014, Towards Smart Equity Factor Indices: Harvesting Risk Premia Without Taking Unrewarded Risks, ***Journal of Portfolio Management***, 40, 4, 106-122.
- Amenc, N., and L. Martellini, 2014, Risk Allocation - A New Investment Paradigm?, ***Journal of Portfolio Management***, invited editorial, 40, 2, 1-4.
- Martellini, L., and V. Milhau, 2013, An empirical analysis of the benefits of inflation-linked bonds, real estate and commodities for long-term investors with inflation-linked liabilities, ***Bankers, Markets*** & ***Investors***, 124, 50-59.
- Martellini, L, and V. Milhau, 2012, Dynamic Allocation Decisions in the Presence of Funding Ratio Constraints, ***Journal of Pension Economics and Finance***, September 2012, 1-32.

[1] Publications in academic journals are underlined.

- Amenc, N., and L. Martellini, 2012, Forget about alpha!, ***Journal of Portfolio Management***, invited editorial, 38, 4, 4-5.
- Amenc, A., Goltz, F., Ashish, L., and L. Martellini, 2012, Diversifying the Diversifiers and Tracking the Tracking Error: Outperforming Cap-Weighted Indices with Limited Risk of Underperformance, ***Journal of Portfolio Management***, 38, 3, 72-88.
- Amenc, A., Goltz, F., and L. Martellini, 2011, A survey of alternative equity index strategies: A comment, ***Financial Analysts Journal***, 67, 6, 14-19.
- Hitaj, A., L. Martellini, and G. Zambruno, 2011, Optimal hedge fund allocation with improved estimates for coskewness and cokurtosis parameters, ***Journal of Alternative Investments***, 14, 3, 6-16.
- Amenc, N., and L. Martellini, 2011, In diversification we trust?, ***Journal of Portfolio Management***, invited editorial, 7, 2, 1-2.
- Amenc, N., F. Goltz and L. Martellini, 2011, Improved beta? A comparison of alternative equity index weighting schemes, ***Jounal of Indexes***, 14, 1, 10-19.
- Amenc, N., F. Goltz, L. Martellini, and P. Retkowsky, 2011, Efficient indexation: an alternative to cap-weighted indices, ***Journal of Investment Management***, 9, 4, 1-23.
- Martellini, L., and V. Ziemann, 2010, Improved estimates of higher-order comoments and implications for portfolio selection, ***Review of Financial Studies***, 23, 4, 1467-1502.
- Amenc, N., L. Martellini, J.-C. Meyfredi and V. Ziemann, 2010, Passive hedge fund replication – Beyond the linear case, ***European Financial Management Journal***, 16, 2, 191-210.
- Martellini, L., and V. Milhau, 2010, Towards the design of improved forms of target-date funds, ***Bankers, Markets*** & ***Investors***, 109, 6-24.
- Amenc, N., L. Martellini, V. Milhau and V. Ziemann, 2009, Asset-liability management in private wealth management, ***Journal of Portfolio Management***, 36, 1, 100-120.
- Amenc, N., L. Martellini, V. Milhau and V. Ziemann, 2009, Inflation-hedging properties of real assets and implications for asset-liability management decisions, ***Journal of Portfolio Management***, 35, 4, 94-110.
- Blanchet-Scaillet, C., N. El Karoui, M. Jeanblanc-Picqué and L. Martellini, 2008, Optimal investment and consumption decisions when time-horizon is uncertain", ***Journal of Mathematical Economics***, 44, 11, 1100-1113.
- Martellini, L., 2008, Towards the design of better equity benchmarks, ***Journal of Portfolio Management***, 34, 4, 34-41.
- Goltz, F., L. Martellini and K. Simsek, 2008, Optimal static allocation decisions in the presence of portfolio insurance, ***Journal of Investment Management***, 6, 2, 1-20.
- Amenc, N., W., Géhin, J.-C. Meyfredi, L. Martellini and V. Ziemann, 2008, Passive hedge fund replication - A critical assessment of existing techniques and directions for further research, ***Journal of Alternative Investments***, 11, 2, 69-83.
- Martellini, L., and V. Ziemann, 2007, Extending Black-Litterman analysis beyond the mean-variance framework - An application to hedge fund style allocation decisions, ***Journal of Portfolio Management***, 33, 4, 33-44.
- Martellini, L., and J.-C. Meyfredi, 2007, A Copula approach to Value-at-Risk estimation for fixed-income portfolios, ***Journal of Fixed-Income***, 17, 1, 5-15 (lead article).
- Goltz, F., L. Martellini and M. Vaissié, 2007, Hedge fund indices: reconciling investability and representativity, ***European Financial Management Journal***, 13, 2, 257-286.
- Cvitanic, J., A. Lazrak, L. Martellini and F. Zapatero, 2006, Dynamic portfolio choice with parameter uncertainty and the economic value of analysts' recommendations, ***Review of Financial Studies***, 19, 4, 1113-1156 (lead article).
- Urosevic, B., and L. Martellini, 2006, Static mean-variance analysis with uncertain time-horizon, ***Management Science***, 52, 6, 955-964.
- Goltz F., L. Martellini and V. Ziemann, 2006, Exchange-traded fixed-income derivatives in asset management and asset-liability management, ***Journal of Fixed-Income***, 16, 1, 39-54.
- Amenc, N., L. Martellini and P. Malaise, 2006, From delivering to packaging of alpha, ***Journal of Portfolio Management***, 32, 2, 90-98, 2006.
- Blanchet-Scaillet, C., N. El Karoui, and L. Martellini, 2005, Dynamic asset pricing theory with uncertain time-horizon, with ***Journal of Economic Dynamic and Control***, 29, 10, 1737-1764.
- Fabozzi, F., L. Martellini and P. Priaulet, 2005, Exploiting predictability in the time-varying shape of the term structure of interest rates, ***Journal of Fixed-Income***, 15, 40-53.

- Amenc, N., J. R. Giraud, L. Martellini and M. Vaissié, 2005, Taking a close look at the European funds of hedge funds industry, ***Journal of Alternative Investments***, 7, 3, 59-69.
- Amenc, N., P. Malaise and L. Martellini, 2004, Revisiting core-satellite investing - A dynamic model of relative risk management, ***Journal of Portfolio Management***, 31, 1, 64-75.
- Amenc, N., P. Malaise, L. Martellini and D. Sfeir, 2004, Portable alpha and portable beta strategies, ***Journal of Portfolio Management***, 30, 4, 204-215.
- Amenc, N., S. El Bied and L. Martellini, 2003, Evidence of predictability in hedge funds returns, ***Financial Analysts Journal***, 5, 59, 32-46.
- Amenc, N., P. Malaise, L. Martellini and D. Sfeir, 2003, Tactical style allocation: a new form of market neutral strategy, ***Journal of Alternative Investments***, 6, 1, 8-22.
- Cvitanic, J., A. Lazrak, L. Martellini and F. Zapatero, 2003, Optimal allocation to hedge funds – An empirical analysis, ***Quantitative Finance***, 3, 1-12.
- Amenc, N., L. Martellini and M. Vaissié, 2003, Benefits and risk of alternative investment strategies, ***Journal of Asset Management***, 4, 2, 96-118.
- Martellini, L., and P. Priaulet, 2002, Competing methods for option hedging in the presence of transaction costs, with P. Priaulet, ***Journal of Derivatives***, 9, 3, 26-38.
- Amenc, N., and L. Martellini, 2002, Portfolio optimization and hedge fund style allocation decisions, ***Journal of Alternative Investments***, 5, 2, 7-20.
- Martellini, L., 2000, Efficient option replication in the presence of transaction costs, ***Review of Derivatives Research***, 4, 2, 107-131, 2000.

Books

- Martellini, L., and V. Milhau, Investment solutions, with V. Milhau, forthcoming.
- Deguest, R. L. Martellini, and V. Milhau, 2020 (forthcoming), Goal-based investing: Theory and practice, ***World Scientific Publishing***.
- Martellini, L., and V. Milhau, 2020 (forthcoming), Advances in retirement investing. Cambridge: ***Cambridge University Press***. Elements in Quantitative Finance series.
- Fabozzi, F., L. Martellini and P. Priaulet, Advanced bond portfolio management: best practices in modeling and strategies, edited, ***John Wiley***, 2005. Chinese version in 2007.
- Martellini, L., P. Priaulet and S. Priaulet, Fixed-income securities – Valuation, risk management and portfolio strategies, ***John Wiley***, 2003.
- Martellini, L., and P. Priaulet, 2000, Fixed-income securities - Dynamic methods for interest rate risk pricing and hedging", ***John Wiley***, 2000. Chinese version in 2001.

Chapters in Book

- "The handbook of fixed-income securities", 9th edition, edited by Frank Fabozzi, ***John Wiley***, forthcoming: Chapter on "Factor Investing in Sovereign Bond Markets" (with F. Fabozzi, J. M. Maeso and R. Rebonato).
- "Encyclopedia of Financial Models", edited by Frank Fabozzi, ***John Wiley***, 2012: Chapter on "Asset allocation and portfolio construction modeling in designing the optimal performance-seeking portfolio" (with N. Amenc, F. Goltz and V. Milhau).
- "The Theory and Practice of Investment Management", edited by Frank Fabozzi and Harry Markowitz, ***John Wiley***, 2011: Chapter on "Asset allocation and portfolio construction" (with N. Amenc, F. Goltz and V. Milhau).
- "Handbook of asset-liability management", ***Palgrave Macmillan***: Chapter on "Exploiting asset-liability management concepts in private wealth management" (with N. Amenc, V. Milhau and V. Ziemann).
- "Handbook series in finance", edited by Frank Fabozzi, ***John Wiley***, 2007: Chapters on "Asset allocation and portfolio construction", "Introduction to performance analysis", "Risk management for asset management firms" (with N. Amenc, F. Goltz and V. Lesourd).
- "Hedge funds and managed futures", edited edited by Greg Gregoriou and Dieter Kaiser, ***Risk Books***, 2006: Chapter on "The benefits of hedge funds in asset-liability management" (with V. Ziemann).
- "Hedge funds: insights in performance measurement, risk analysis, and portfolio allocation", edited by Greg Gregoriou, Nicolas Papageorgiou, Georges Hübner, and Fabrice Rouah, ***John Wiley***, 2005: Chapter on "Hedge funds from the institutional investor's perspective" (with N. Amenc and F. Goltz).

- "The handbook of fixed-income securities", 7th edition, edited by Frank Fabozzi, ***John Wiley***, 2005: Chapter on "Hedging interest rate risk with term structure factor models" (with F. Fabozzi and P. Priaulet).
- "Commodity trading advisors: risk performance, analysis and portfolio selection", edited by G. Gregoriou, V. Karavas, F.S. Lhabitant and F. Rouah, ***John Wiley***, 2004: Chapter on "Benchmarking the performance of CTAs" (with M. Vaissié).
- "Professional risk managers' (PRM) handbook", edited by Carol Alexander and Elizabeth Sheedy, ***PRMIA Editions***, 2004: Chapters on "General characteristics of bonds" (with P. Priaulet), "The bond markets" (with P. Priaulet and M. Choudry) and "Caps, floors and swaptions" (with P. Priaulet).
- "Intelligent hedge fund investing", edited by Barry Schachter, ***Risk Books***, 2004: Chapter on "Indexing hedge fund indexes" (with N. Amenc and M. Vaissié).
- "The handbook of European fixed-income securities", edited by Frank Fabozzi, ***John Wiley***, 2004: Chapter on "An empirical analysis of the domestic and Euro yield curve dynamics" (with P. Priaulet and S. Priaulet).

Featured in the Media (Selection)

- "Comment donner un sens à ses placements", ***Le Monde***, July 1, 2020.
- "How machine learning will reshape the future of investment management", ***Forbes India***, Feb, 11, 2020.
- "Poor returns underline smart beta's structural problems", ***Financial Times***, November, 4, 2019.
- "Retraites: le nouveau PER est arrivé, plus simple et… compliqué", ***Challenges***, October 13, 2019.
- "Buzz around factor investing in fixed income is growing", ***Financial Times***, September, 23, 2019.
- "Smart beta funds fail to match hype", ***Financial Times***, July, 27, 2019.
- "Index companies to feel the chill of fund managers' price war", ***Financial Times***, May, 20, 2019.
- "Eduquons les Français à la finance !", ***Les Echos***, March 30, 2019.
- "Pension CRISIS: How would the UK solve a retirement time-bomb?", ***Daily Express***, March 24, 2019.
- "Smart beta moves into mainstream for large investors", ***Financial Times***, November, 6, 2018.
- "A Nice, un laboratoire à la pointe de la recherche sur le risque financier", ***Le Monde***, October 31, 2018.
- "Les écoles de commerce se disputent les gloires de la recherche", ***Le Monde***, October 28, 2018.
- "Target date funds risk missing the mark for retirees", ***Financial Times***, September, 29, 2018.
- "Academics come up with replacement for annuities", ***FT Adviser***, June 8, 2018.
- "Pension bonds" (with B. Merton), ***The Economist***, May 19, 2018.
- "How investment can help deal with the pension crisis", ***FT Adviser***, May 1, 2018.
- "Pour la création d'obligations retraite" (with B. Merton and A. Muralidhar), ***Le Monde***, April 7, 2018.
- "Global pensions crisis is now shaking ivory towers", ***Times Higher Education***, February 26, 2018.
- "Inflation-linked debt offers useful inflation hedge" (with V. Milhau), ***Financial Times***, August, 29, 2011.
- "Sovereign wealth funds make presence felt" (with V. Milhau), ***Financial Times***, February, 20, 2011.
- "Alternative to cap-weighted indices" (with N. Amenc), ***Financial Times***, November 21, 2010.
- "A better approach to risk management", ***Financial Times***, October 25, 2010.
- "How to prepare for extreme conditions", ***Financial Times***, July 4, 2010.
- "Tweaks to improve long-term saving plans" (with N. Amenc), ***Financial Times***, April 19, 2010.
- "Back to the drawing board", ***The Wall Street Journal***, April 12, 2010.
- "Go back to basics and put efficiency first" (with F. Goltz), ***Financial Times***, June 28, 2009.
- "Sovereign wealth funds will benefit from a sophisticated touch", ***Financial Times***, May 19, 2009.
- "The upside to downside", ***Financial Times***, May 1, 2009.
- "Short-term constraints in a long-run horizon", ***Financial Times***, April 20, 2009.
- "More ways than one to hedge those risks", ***Financial Times***, March 2, 2009.
- "Novel hedging solutions for pension emerging", ***Financial Times***, February 9, 2009.
- "Investment policies for sovereign wealth funds", ***Financial Times***, December 15, 2008.
- "Hedge fund clones get mixed reviews", ***Financial Times***, November 24, 2008.
- "Simple could be the best strategy", ***Financial Times***, November 3, 2008.
- "Why imperfect hedging makes sense", ***Financial Times***, October 27, 2008.
- "'Magic formula' defies all the rules", ***Financial Times***, September 14, 2008.
- "GTAA nose-dives in market downturn", ***Financial Times***, September 7, 2008.
- "Clones go slow but sure", ***Financial Times***, April 3, 2008.
- "The hedge fund 'clones' - Will returns match?", ***The Wall Street Journal***, July 21, 2007.
- "Hedge fund sheep in wolves' clothing", ***Financial Times***, July 2, 2007.
- "Hedge fund replication: is it for real?", ***CNBC***, *The Squawk Box*, June 28, 2007.

- “Hedge clones ‘jumped the gun’”, ***Financial Times***, May 18, 2007.
- “Get off the fence and look at the hedge funds”, ***Financial Times***, November 26, 2005.
- “Hedge fund blown overboard”, ***Financial Times***, May 31, 2004.
- “Growth, value and survival”, ***Financial Times***, May 23, 2004.
- “Funds of funds are falling short”, ***The Wall Street Journal***, March 3, 2004.
- “When tactical is practical”, ***Financial Times***, November 10, 2003.
- “Tracking hedge funds: an inexact science”, ***The Wall Street Journal***, September 17, 2003.
- “Indexing in the fringe”, ***Financial Times***, June 9, 2003.
- “Generating cash from chaos”, ***Financial Times***, February 17, 2003.
- “Enquête sur les fonds spéculatifs accusés de déstabiliser la Bourse”, ***Le Monde***, June 15, 2002.

Publications in Astrophysics

Individual Contributions

- "Efficiency of the cross-correlation statistic for gravitational wave stochastic background signals with non-Gaussian noise and heterogeneous detector sensitivities", L. Martellini and T. Regimbau, 2015, ***Physical Review D***, 92, 10, 104025.
- "Semiparametric approach to the detection of non-Gaussian gravitational wave stochastic backgrounds", L. Martellini and T. Regimbau, 2014, ***Physical Review D***, 89, 12, 124009.

Selected Contributions as part of the LIGO/Virgo Collaboration

- "A gravitational-wave standard siren measurement of the Hubble constant", B.P. Abbott et al. (LIGO Scientific Collaboration and Virgo Collaboration), 2017, ***Nature***, http://dx.doi.org/10.1038/nature24471.
- "Observation of Gravitational Waves from a Binary Black Hole Merger", B. P. Abbott et al. (LIGO Scientific Collaboration and Virgo Collaboration), 2016, ***Physical Review Letters***.

INTERESTS

- Tennis, *un peu*.
- Freeride skiing, kitesurfing and triathlon, *beaucoup*.
- Astrophysics, *passionnément*.
- Daphné, *à la folie*.