


Jean-Christophe Meyfredi, PhD

 EDHEC BBA Director – Lille Campus
 Professor - Speciality: Finance

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Professor Meyfredi is Professor of Finance at EDHEC Business School. For the last past years, he successively served as Head of Department (Economics and Finance then Accounting, Law and Finance), Dean of Faculty and program Director. During those years Professor Meyfredi has published major research on the pricing of bonds and derivatives.

He teaches mostly applied courses such as Applied Mathematics, Financial Calculus, Portfolio Management and Trading. He received a teaching award in 2015 for the courses he has taught both in Applied Mathematics and in Portfolio Management

He has been appointed as the EDHEC BBA Director (Lille campus) since July 2015.

EDUCATION

- 2000 **Doctorat en Sciences de Gestion**, University of Aix Marseille III, Dissertation subject: "Term Structure of Interest Rates, Default Risk Valuation, and Convertible Bond Pricing". *Highest Honors with Distinction. Award proposal.*
- 1996 **DEA de Banque et Finance**, Faculty of Applied Economics, University of Aix-Marseille III .
Thesis: "Convertible Bond Pricing: A dissociated Approach"
- 1995 **Diplôme d'Ecole Supérieure de Commerce**: Ecole Supérieure Libre des Sciences Commerciales Appliquées (ESLSCA), Major: Financial Markets.

TEACHING EXPERIENCE

- Sept. 2001 - Present **Professor**, EDHEC Business School, Lille
- 1999 - 2001 **Temporary Lecturer and Researcher**, Faculty of Business Administration and Economics, University of Toulon-Var

PROFESSIONAL NON-TEACHING EXPERIENCE

- 2015- Present **EDHEC International BBA Director** Business Management– Lille Campus

2015 (6months)	Visiting Researcher – CASS Business School - London
2001 – 2018	Manager of the EDHEC-Société Générale Trading Room
2011 - 2012	Director of the Financial Economics track (Nice, London, Singapore), EDHEC Business School
2008 - 2011	Dean of Faculty, EDHEC Business School
2006 – 2008	Head of Accounting Law and Finance Department, EDHEC Business School
2002 – 2006	Head of Economics and Finance Department, EDHEC Business School
1996 - 2001	Network Administrator at the Center for Financial Research, University of Aix-Marseille III
1996 - 1999	Research Assistant in Financial Markets, Faculty of Applied Economics - University of Aix-Marseille III

PUBLICATIONS

Articles

“An Examination of the Impact of the EU Ban on Naked Purchases of Sovereign Credit Default Swaps” with O’kane, D., *Bankers, Markets & Investors*, n°147, March-April 2017.

“Passive Hedge Fund Replication - Going Beyond the Linear Case”, with Amenc, N., Martellini, L. and Ziemann, V. *European Financial Management Journal*, vol 16(2), March 2010.

“Passive Hedge Fund Replication: A critical assessment of existing techniques”, with Amenc, N., Gehin, W. and Martellini, L. *Journal of Alternative Investment*, vol 11, Fall 2008.

« A copula Approach to Value-at-Risk Estimation for Fixed Income Portfolios », with Martellini, L. *Journal of Fixed Income*, 2007.

« Mécanisme de formation des prix sur le marché obligataire français », with Grimonprez, E. *Banque & Marchés*, 2005.

« Evaluation des obligations et prise en compte du risque de défaillance de l’entreprise : Une étude du modèle de Longstaff et Schwartz sur le marché français », *Banque & Marchés*, n°43, novembre-décembre, 1999.

« Réseaux de Neurones et lissage de la fonction d’actualisation sur le marché des OAT démembrées », with Bolgot, S. *Banque & Marchés* n°35, juillet-août, 1998.

Refereed Conference Papers

“Passive Replication of Hedge Fund Performance: is it for real?”, Edhec Asset Management Days, Geneva (Switzerland), March 2007.

With Jokung, O.: “Improving the Market Model: The 4-State Model Alternative” 11th Global Conference for Finance Las Vegas (USA), April 2004.

With Grimonprez, E.: « Mécanisme de formation des prix sur le marché obligataire français », International Conference of the French Finance Association, Lyon (France), June 2003.

With Grimonprez, E.: “Price discovery on the French Bond Market”, 6th Conference of the Swiss Society for Market Research, Zürich (Switzerland), April 2003.

“Convertible Bond Pricing: Using two different Interest Rates”, 5th Conference of the Swiss Society for Market Research, Basel (Switzerland), April 2002.

Working Papers

“An Examination of the Impact of the European Union Short-Selling Ban on Sovereign CDS”, with O’Kane, D, June 2015.

“Measuring and Pricing Risk in a Quadrant Dependent Model”, with Garcia, R. and Jokung, O., Edhec-Risk and Asset Management Research Centre, February 2009.

“The Myths and Limits of Passive Hedge Funds Replication”, with Amenc, N., Géhin, W. and Martellini L., Edhec Risk and Asset Management Research Centre, February 2007.

“A Copula Approach to Value-at-Risk Estimation for Fixed-Income Portfolios”, with Martellini, L., Edhec Risk and Asset Management Research Centre, December 2006.

“Risk measurement of fixed income securities: A copula study”, Edhec Risk and Asset Management Research Centre, September 2006.

“ Is there a Gain to Explicitly Modelling Extremes? A Risk Management Analysis”, Edhec Risk and Asset Management Research Centre, September 2005

“Toward the Integration of Extreme Values in Obtaining the Value-at-Risk”, Edhec Risk and Asset Management Research Centre, December 2003.

“4-State Model vs Market Model: Part I”, with O. Jokung, December 2002.

« Option d’échange d’une obligation contre une action : une extension du modèle de Margrabe », in *Les travaux du CETFI*, octobre 2000.

« Evaluation du Droit de Conversion des obligations convertibles : une étude comparative », with Pr. C. BENSOUSSAN, in *Les travaux du CETFI* octobre 1997.

Work in Progress

“The Determinants of Credit Spreads”, with Hutcheson, H.

“Measuring and Pricing Risk in A Quadrant-Dependent Model”, with Garcia, R. and Jokung, O.

Participation in Research Meeting

Discussant: Issues in Option Valuation Session, FMA Conference, New-York 2010; Market Microstructure Session, Strasbourg, June 2002, Lyon June 2003; Asset Management Session, SGF Conference Zurich 2003, International Financial Markets Session, GFC Conference Las Vegas 2004...

RESEARCH INTERESTS

- Bond and Derivatives Valuation
- Term Structure of Interest Rates
- Bond Market Microstructure
- Credit Risk
- Trading strategies

TEACHING SPECIALITIES

- Financial Reasoning: Financial Calculus, Bonds and Equity Valuation, etc.
- Portfolio Management (Trading Room)
- Trading and Market Making (Trading Room): on FX, Options and Bond Markets
- Treasury Management (Trading Room)
- Mathematics: Probability, Statistics, Matrix Algebra, Optimization
- Financial Markets & Market Microstructure