Curriculum vitae of Mrs. Dominique GUEGAN

PERSONAL INFORMATION

Name	**Dominique GUEGAN**
Telephone	**+ 33 6 12 53 28 43**
E-mail	**dguegan@univ-paris1.fr**
Nationality	**French**

WORK EXPERIENCE

Current:

• *Dates (from-to)*

FROM SEPTEMBER 2016
EMERITUS PROFESSOR
UNIVERSITY PARIS1 PANTHÉON –SORBONNE
RESPONSIBLE OF A RESEARCH GROUP INSIDE LABEX REFI (FINANCIAL REGULATION) ON "FINTECH AND FINANCIAL REGULATION :BIG DATA, CRYPTOCURRENCY AND HFT ALGORITHMIC".
EXPERT AT THE EUROPEAN COMMISSION
ASSOCIATED PROFESSOR, DEPARTMENT OF ECONOMICS, UNIVERSITY CA'FOSCARI, VENEZIA, ITALY
ASSOCIATED RESEARCHER IPAG BUSINESS SCHOOL, PARIS, FRANCE.

FROM SEPTEMBER 2007– AUGUST 2016

• *Name and address of employer* — ***University Paris1 Panthéon-Sorbonne***

• *Type of business or sector* — ***University***

• *Occupation or position held* — ***Full Professor***

2009 – 2013 Head of the Economic Doctorate School EPS "Economics Panthéon-Sorbonne" of University Paris1 Panthéon-Sorbonne
2009 – 2010 CNRS Position
2009 – 2010 Fernand Braudel Senior Fellowship at EUI Firenze – Italie
2013 – 2015 Invited Full Professor at NYU, USA
2014 – 2016 Invited Full professor at University Ca 'Foscari, Venezia, Italy (Université Franco-italienne)

• *Main activities and responsibilities*

- *Teaching in English in Masters Formations in Econometrics, Finance and Statistics inside University Paris1 Panthéon-Sorbonne (128 hours by year).*
- *Head of the Master 2 formation MMMEF, track "Quantitative Finance" in the University Paris1 Panthéon-Sorbonne (2007-2013).*
- *Research inside the Centre d'Economie de la Sorbonne (CES) in Paris. The main fields are : Nonlinear time series – Risk measures in finance – Financial markets – Parametric and nonparametric statistical methods – Deterministic chaotic systems. Calibration and estimation.*
- *Currently supervision of 4 PhD students inside the CES.*

- *Head of the team : Finance – Banking and Insurance inside CES (2007-2013).*
- *Member of the executive committee and of the scientific committee of the LaBex ReFi (2010-2013)..*
- *Member of LaBex ReFi.*
- *Member of the Paris 1 - Selection Committee since 2010 to recruit professors and associated professors in Applied mathematics.*
- *Responsible of several international conventions (with Russia, Australia, some places in Europe)..*

Past experience 1:

• Dates (from-to)	***From September 2001 to 2007***
• Name and address of employer	***Ecole Normale Supérieure de Cachan - France***
• Type of business or sector	***Grande Ecole***
• Occupation or position held	***Full Professor***
• Main activities and responsibilities	***Head of the Department of Economics and Management***

Past experience 2:

• Dates (from-to)	***From September 1998 to 2001***
• Name and address of employer	***University of Reims - France***
• Type of business or sector	***University***
• Occupation or position held	***Full Professor***
• Main activities and responsibilities	***Head of the Master 2 Professional Formation "Statistical Methods for Finance and Enterprise"***

Past experience 3:

• Dates (from-to)	***From September 1993 to 1998***
• Name and address of employer	***ENSAE- France***
• Type of business or sector	***Grande Ecole***
• Occupation or position held	***Professor***
• Main activities and responsibilities	***Responsible of statistics studies***

Past experience 4:

• Dates (from-to)	***From September 1975 to 1993***
• Name and address of employer	***University Paris XIII - France***
• Type of business or sector	***University***
• Occupation or position held	***Associated Professor***
• Main activities and responsibilities	***Responsible of several Bachelor formations in Mathematics***

Past experience 5:

• Dates (from-to)	***From September 1971 to 1975***
• Name and address of employer	***University of Niamey, Niger***
• Type of business or sector	***University***
• Occupation or position held	***Assistant Professor***
• Main activities and responsibilities	***Implementation of Bachelor Formation in Applied mathematics***

Past experience 6:

• Dates (from-to)	***From September 1969 to 1971***

• Name and address of employer	***Various Colleges in Paris.***
• Type of business or sector	***Education Nationale - Lycée***
• Occupation or position held	***Professor of Mathematics***
• Main activities and responsibilities	***Responsible of several classrooms in Colleges***

EDUCATION AND TRAINING

• Dates (from – to)	***1988***
• Name and type of organisation providing education and training	*Grenoble*
• Principal subjects/occupational skills covered	*Mathematics*
• Title of qualification awarded	*«Doctorat d'état » in Mathematics*
• Level in national classification (if appropriate)	

• Dates (from – to)	***1982***
• Name and type of organisation providing education and training	*Paris III*
• Principal subjects/occupational skills covered	*Oriental Languages*
• Title of qualification awarded	*Bachelor*
• Level in national classification (if appropriate)	*BAC+3*

• Dates (from – to)	***1981***
• Name and type of organisation providing education and training	*EPHESS Paris*
• Principal subjects/occupational skills covered	*Psychology,*
• Title of qualification awarded	*Master*
• Level in national classification (if appropriate)	*BAC + 5*

• Dates (from – to)	***1977***
• Name and type of organisation providing education and training	*Orsay*
• Principal subjects/occupational skills covered	*Mathematics*
• Title of qualification awarded	*Phd in Mathematics*
• Level in national classification (if appropriate)	*BAC+8*

• Dates (from – to)	***1974***
• Name and type of organisation providing education and training	*Paris VII*
• Principal subjects/occupational skills covered	*Sociology,*
• Title of qualification awarded	*Bachelor*
• Level in national classification (if appropriate)	*BAC+3*

PERSONAL SKILLS AND COMPETENCES

Acquired in the course of life and career but not necessarily covered by formal certificates and diplomas.

MOTHER TONGUE **FRENCH**

OTHER LANGUAGES

ENGLISH	**Excellent**	**Good**	**Basic**
• *Reading skills*	X		
• *Writing skills*		X	
• *Verbal skills*	X		

SPANISH	**Excellent**	**Good**	**Basic**
• *Reading skills*			X
• *Writing skills*			X
• *Verbal skills*			X

Education and Training

EXPERTISE

Fintech : Cryptocurrency , Blockchain, AI- Non-Linear Econometrics Modelling – Parametric and Non-Parametric statistical tools – Deterministic dynamical Systems – Extreme value theory -Financial Markets – Pricing theory - Risks – Business cycle – Forecasting.- Risk management – Financial Regulation

DISTINCTION

From 2003, Senior Academic Fellow of l'IEF (Institut Europlace de Finance).

From 2002, Fellow of the European network EABCN (Euro Area Business Cycle Network).

EDITORIAL RESPONSIBILITY

. European Journal of finance : Associated editor (2000 – 2005)

Referee in several scientific journals : Quantitative Finance - Annales d'économie et de statistiques - Econometrica. - Economie et prévision - Journal of Business and Economic Statistics. - Journal of the Royal Statistical Society (JRSS). - Journal of Time Series Analysis (JTSA). - The European Journal of finance - Notes aux Comptes rendus de l'Académie des Sciences -Publications de Statistiques de l'ISUP.- Scandinavian journal of statistics and their Applications- Systems and Control Letters. - Revue de Statistique Appliquée - Statistique et Analyse des données. - Statistical Inference for Stochastic Processes - Systems and Control - Signal Processing – Traitement du signal.

PROFESSIONAL AND ACADEMIC COMMUNITIES

Member of : A.S.U. : Association des Statisticiens Universitaires ; S.M.F.: Société Mathématique de France ; S.M.A.I. : Société Mathématiques et Applications Industrielles. ; I.S.I., " elected Fellowship " inside the Bernouilli Society; I.M.S. : Institute of Mathematical Society ; Bachelier commitee ;

AFFI..

Previous and Other positions

RESEARCH POSITIONS

- From 2006 to 2007: Head of the team « Quantitative Finance» (located in Cachan) inside the Centre d'Economie de la Sorbonne of Paris 1 (C.E.S.) UMR 8174.
- From 2002 to 2006: Head of the research team MORA (Modelling – Risks – Applications) inside IDHE UMR CNRS 8533.
- In 2003, Chair of Finance in Birckbeck College, London, GB

Administrative positions

. - In 2007, Head of the specialist commission of Economie-Management-Law of Ecole Normale Supérieure de Cachan.
- From 2005 to 2007: Elected member of the Scientific Council of ENS Cachan.
- From 2004 to 2007: Head of the Department of Economy and Management in Ecole Normale Supérieure de Cachan.
- From 2004 to 2007: Responsible of the concourse to enter inside the Department of Economy and Management in Ecole Normale Supérieure de Cachan.
- From 2004 to 2007: Nominated member of the Faculty council of the University Paris 11.
- From 2004 to 2006: Member of the research laboratory council of IDHE – UMR CNRS 8533.
- From 2003 to 2007: Responsible of Economics and Management PhD thesis inside the Doctoral School EDSP of ENS Cachan.
- From 2003 to 2007: Co – Responsible with R. Wolff of an exchange research program between ENSC and Queensland University of Technology of Brisbane, Australia.
- From 2003 to 2007: Responsible of several international exchange programs between ENSC and Italy, Romania, Spain and Sénégal.
- In 2003 Elected member of the specialist committe in Economy in ENSC (2003).
- From 2000 to 2001: Head of the Master Formation « Statistical Methods for Finance and Industry » in Reims, France.

Invitations and Stays inside Universities

2017 – Ca'Foscari University, Venezia, Italy – Tianjin University in China – Vietnam National University: International School in Hanoi, Vietnam..
2016 – University of Napoli, Italy **-** Stony Bruck University, US **-** Ca'Foscari University, Venezia, Italy, department of Economics inside the framework of the University Franco-italienne, –Tianjin University in China – ECNU University in Shanghai, China.
2015 - Ca'Foscari University, Venezia, Italy, department of Economics inside the framework of the University Franco-italienne, – University of Bologna, Italy, Tianjin University in China.
2014 – NYU , New York, USA (Engineering school Financial Engineering department), Tianjin University, China, University of Hanoi, Vietnam.
2013 – University of Leibniz, Hannover, Germany - NYU Poly, New York, USA - Tianjin University, China - ECNU, Shanghai, China – PUC in Rio de Janeiro, Brazil.
2012 – Ca Foscari University, Italy – NYU Poly, New York, USA - MIT, Boston, USA.
2011- Bergamo University, italy- International Christian University of Tokyo , Japan - Ca Foscari University, Venezia, Italy - University of Nice, France - UCAM University of Montréal, Canada - Technische Universität München, Germany.
2010 - European University Institute, Firenze, Italy **-** University C'a Foscari,

Venezia, Italy - HEC Montréal, Canada - Queensland University of technology in Brisbane, Australia
2009 – CSIRO and Monash University in Melbourne, Australia - University of Sciences and Technology, Hong Kong - European University Institute, Firenze, Italy **-** Aarhus University, Denmark **-** Hong Kong University - Queensland University of technology in Brisbane (Australia) (several stays) - University C'a Foscari, Venezia, Italy (several stays)–
2008 – University C'a Foscari, Venezia, Italy - HEC Montreal – Montreal University, Canada **-** Business School of Warwick, GB - ECNU University in Shanghai, China – University of Padova, Ilaly - Chirstchurch University in New Zealand **-** University of Monash in Melbourne (Australia) – University of Adelaide, (Australia) - University of Technology in Sydney (Australia) - Queensland University of technology in Brisbane (Australia) – Ca'Foscari University in Venezia (Italy) - ISI (Indian Statistical Institute) in Kolkata and New Delhi (India) – ICIER (Indian Centre of International Economics Research) in New Delhi (India) – IFMR (Institute For Financial Management and Research) in Chennai (India).
2007 – Aix en Provence University, France - QUT, Brisbane, Australia - Haut College d'Economie of Moscova, Russia - Department of mathematics, at University of Singapour - Business School of Economics QUT Brisbane, Australia **-** UP Dilliman of Manilla.
2006 - University C'a Foscari, Venezia, Italy – University ECNU, Shanghai, China - HEC Montreal, Canada .
2005 – UP Dilliman of Manilla **-** University C'a Foscari, Venezia, Italy - Universidad Federal de Rio Grande de Sur in Porto Alegre (Brésil) - Texas University in Austin (USA) - Macquarie University à Sydney (Australia)
2004 – QUT in Brisbane (Australia), Eurandom in Eindhoven (The Nederlands), University C'a Foscari, Venezia, Italy.
2003 – Birckbeck College, London (GB), University C'a Foscari, Venezia, Italy
2002 – Eurandom in Eindhoven (The Nederlands) - Saint Louis University, Sénégal - University C'a Foscari, Venezia, Italy – University of Queensland, Brisbane, Australia.
.2001 - Saint Louis University, Sénégal – Research centre, Louvain La Neuve Belgium - University C'a Foscari, Venezia, Italy – Timisoara University, Romania - European Institute for Statistics in Eindhoven (The Nederlands).
.2000 – Mathematical Statistics Institute, Tokyo - Padova University, italy - Saint Louis University, Sénégal -
1993 à 1999 Statistics Research Centre, Calcutta, India - Universities of Padova and Venezia, Italy (1993 – 1998)- Montreal University, Canada (1998) - Universities of Brisbane, Melbourne, Sydney, Australia (1993 – 1999)- Humboldt University, Berlin, Germany (1994 – 1998).

Technical Skills: Academic and Industrial Contracts

Scientific Committee

- **2018** Member of the scientific Committe of AFFI, Paris, May 2018 – Member of the scientific committee of FFM, Oxford, London, September 2018 – Member of the Scienfic committee of PFMC-2018, December 2018, Paris.

EXPERTISE

- 2017 LabEx Refi on Fintech and Financial Regulation.
- 2011 Eurostat
- 2010 Sagacarbon
- 2008 – 2009 Banque de France
- 2007 – 2009 Eurostat
- 2002 – 2004 Banque de France

- 2002 EDF

CONTRACTS FOR PHD SUPERVISION: CIFRE FUNDS

- 2010-2011 La Banque Postale
- 2008 – 2010 CNCE
- 2005 – 2012 AXA
- 2004 – 2007 Fortis
- 2003 – 2006 EDF
- 2001 – 2004 Dexia
- 1999 – 2005 Banque de France
- 1994 - 1995 Société Générale

INDUSTRIAL AND ACADEMIC CONTRACTS

- LabEx ReFi
- 2016 Europlace
- 2015 Traning on Operational Risks, in Santander Grup, Madrid, Spain.
- 2011- 2014 Member of the executive committee of LaBex ReFi (Financial Regulation)
- 2010-2012 Scientific contracts from University Paris1 Panthéon-Sorbonne
- 2009 – 2010 EGIDE: Program PAST with Australia,
- 2008-2010 University Paris1 Panthéon - Sorbonne
- 2008 Europlace
- 2003 PACA Region
- 2000 Banque de France Foundation
- 2000 - 2008 Australian funds

Technical Skills and Competences: Supervision of PhD

FROM 1995 TO PRESENT

37 PhD have been defended under my responsibility:

37 – Li Kehan, Stress, unvertainty and multimodality of risk measures, 2017, co-direction with Bertrand Hassani, PhD in Mathematics, Actual Position: Analyst at Goldman Sachs, London, UK.

36 - - He Feng, Macro-econometrics approach of financial Chinese system, 2015, co-Direction with Ph. de Peretti and co-tutelle with Tianjin University, PhD in Economics, Actual Position: Associated Reseacher in Tianjin University, China..

35 - - Lorenzo Frattorolo, Copula and extreme value theory, co-tutelle with Venezia, italy. , 2014, PhD in Mathematics, Actual Position: Assistant Researcher in Ca'Foscari University, Italy. .

34 - Matthieu Garcin, denoised chaotic systems with wavelets, 2014, PhD in Mathematics, University Paris1 Panthéon – Sorbonne, Actual Position: financial analyst inside Natixis, Paris, France.

33 - Peter Addo, nonlinear time series and business cycle, co-tutelle with Venezia, Italy, 2014, PhD in Mathematics, Actual Position: Data Scientist at SNCF, France..

32 Xin Zhao, Long term risks and Extreme value theory, Paris1 Panthéon-Sorbonne, 2014, PhD in Mathematics, Actual position: Risk manager in Morgan Stanley, New York, US..

31 - Lalaharison Hanjarivo, Options pricing and Lévy processes, Paris1

Panthéon-Sorbonne, 2014 PhD in Mathematics, Actual position: Associated Professor in Tananarive, Madagascar.

30 Camila Epprecht Variable selection for linear and smooth transition models via LASSO: comparisons, applications and new methodology, 2013, PhD in Maths, co-tutelle with PUC, Rio de Janeiro, Brazil, Actual position: post doc in Brazil;

29 Bei Ja Zhu, Weather derivatives, 2013, PhD in Economics in Paris1 Panthéon-Sorbonne, Co-tutelle with ECNU Shanghai University, China. Actual position trader inside China bank..

28 Fatima Jouad, Aggregated risks and hedging in insurance, 2012, PhD in Mathematics, Paris1 Panthéon-Sorbonne, Actual position: Risk manager inside AXA-Winterthur, Switzerland.

27 Patrick Rakotomarolahy, Méthodes non paramétriques: analyse, estimation et applications aux cycles économiques, 2011, PhD in Mathematics Univerisity Paris1 Panthéon-Sorbonne, Actual position: Associate professor in Madagascar..

26 Pierre André Maugis, Multivariate dependencies in financial markets from various standpoints, 2011, PhD in Mathematics Univerisity Paris1 Panthéon-Sorbonne, Actual position:Consulting in London.

25 Hassani Bertrand, Operational Risk Quantification: Efficient methodologies for capital computations based on Internal data, 2011, PhD in Mathematics Université Paris1 Panthéon-Sorbonne.HdR in 2018, Actual position:: Data Scientist, Vice President, CapGemini, Paris, France..

24 Ludovic Cales Rank-based models for the study of momemtum and other cross-sectional effects in financial markets, 2011, PhD in Mathematics University Paris1 Panthéon - Sorbonne. Actual position: Econometrician, ISPRA, Milan, Italy..

23 Marius Frunza: : Greenhouse gas emission: a new financial asset,, 2010, PhD in Mathematics, University Paris1 Panthéon - Sorbonne, Actual position: Consulting in finance, Schwarzthal Kapital..

22 Zhiping Lu: Analysis of Stationary and Non-Stationary Long Memory Processes: Estimation, Applications and Forecasts, 2009, PhD in Mathematics, Ecole Normale Supérieure de Cachan. Actual position: Assistant Professor in ECNU, Shanghai, China.

21 Mathieu Gatumel : Valorisation du risque et applications actuarielles, 2009, PhD in economics, Université Paris1 Panthéon-Sorbonne. Actual position : Prag, University of Lyon, France.

20 Florian Ielpo: Econométrie des marchés financiers, 2008, PhD in Economics, University Paris1 Panthéon-Sorbonne. HdR in 2015, Actual position : Financial Analyst inside UniGestion,, Geneva, Switzerland

19 Céline Zhang : Dynamic methods for multivariate option pricing, 2008, PhD in mathematics, ECNU Shanghai and ENSC. Actual position : Financial Analyst inside China bank, Shanghai.

18 - Octavie M'Biakou : Contagion et volatilité dans les marchés asiatiques, 2008, PhD in economics, Ecole Normale Supérieure de Cachan, France.

Actual position : Consulting in insurance, Sia Partners.

17 – Rany Thach : Business cycles and seasonalities, 2007, Qeensland University of Technology, Brisbane, Australie, “co-tutelle” with R. Wolff. .

16 - Lanouar Chafferdine : Tests de ruptures et modèles à changements de régime, 2007, PhD in economics, University Paris 2. Actual position Assistant Professor at University of Gabes, Tunisia.

15 – Julien Houdain : Valorisation et gestion du risque de crédit : les CDS synthétiques ou la croissance exponentielle des produits de corrélation, 2006, PhD in Economics, Ecole Normale Supérieure de Cachan, France. Actual position : Financial analyst inside LGIM, Fund Manager, Londres, GB.

14 – Nicolas Huck : Prévision du sens de variation des series financières: une approche relative et transitive, 2005, PhD in Economics, Ecole Normale Supérieure de Cachan, France. Actual position : Professor in Business School, Nancy.

13 – Abdou Ka Diongue : Processus longue mémoire généralisés et multivariés : application au prix spot d'électricité, 2005, PhD in Mathematics, Ecole Normale Supérieure de Cachan, France. Actual position : Professor in University Gaston berger, Saint louis, Sénégal.

12 - Stéphanie Rioublanc : Mesures de concordance entre les cycles de séries financières,, 2005, PhD in Economics, Ecole Normale Supérieure de Cachan, France. Actual position : Quant inside AbnAmro.

11 – Cyril Caillault : Le risque de marché. Mesures et backtesting. Approche par les copules dynamiques, 2005, PhD in Economics, Ecole Normale Supérieure de Cachan, France. Actual position : Quant inside Lombard, London, UK.

10 - Aliou Diop : Valeurs extrêmes dans des processus à temps discret, Thèse d'état en Mathématiques, 2004, Université de Saint Louis, Sénégal,. Actual position : Professor at University Gaston Berger of Saint Louis, Sénégal.

9 – Jérome Collet : Processus longue mémoires généralisés : estimation et prévisions, 2003, PhD in Mathematics, University of Reims, France. Actual position : Risk manager inside Lombard, Genève, Swizerland.

8 – Ryan Suleiman : Indices boursiers internationaux et la crise des nouvelles technologies : approches switching et DCC-MV GARCH, 2003, PhD in economics, Ecole Normale Supérieure de Cachan, France. Actual position : head of a fund in Dubai.

7 – Sophie Ladoucette : Modélisation et Estimation des systèmes non linéaires : Applications à la finance, 2002, PhD in economics, Ecole Normale Supérieure de Cachan, France. Actual position : Financial analyst in Secura – Re, Brussels, Belgium.

6 - Voicu Mirela : Etude de l'instabilité de certains modèles macro - économiques (approche chaotique). Applications à l'économie roumaine, 2001, PhD in Mathematics, Timisoara University, Roumanie. Actual position : Associate Professor in University of Timisoara, Romania.

5 - Ferrara Laurent: Processus de Gegenbauer : théorie et applications , 2000, PhD in Mathematics, University Paris XIII. Actual position : Economist in Banque de France, Paris, HDR in 2007.

4 - Mercier Ludovic : Détection de Chaos et prédictions dans des séries financières, 1998, PhD in Mathematics, University Paris IX. Actual position : Risk-Manager in la Banque Postale, Paris.

3 - Bisaglia Luisa: Estimation dans les processus longue mémoire, 1998, PhD in Mathematics, Padova University, Italy. Actual position : Associate professor in University of Padoue.

2 - Doucoure Fodyia : Erreurs de prévisions dans les modèles de séries chronologiques, 1998, PhD in Mathematics, Saint Louis University, Sénégal. Actual position : Associate Professor in University of Dakar, Sénégal.

1 - Wandji N'Gatchou ; Etude des tests de non linéarité. Construction de tests, étude de puissance, 1995, PhD in Mathematics, Université Paris XIII. Actual position : Professor in University of Caen, HdR in 2006.

- Participation to 40 PhD Committees as referees.
- Participation to 20 PhD Committees as the head of the Committee.
- Supervision of 130 Master dissertations inside Research laboratories or Enterprises (EDF – RATP – Banks – Insurance companies, etc.)

CURRENTLY: SUPERVISION OF 3 PHD IN PARIS1 PANTHÉON-SORBONNE

- Papa Ousmane Cisse, spatial modelling, co-tutelle with Saint Louis in Sénégal, Schloarship from sénégal.
- Matteo Iacopini, Dynamic networks, co-tutelle with Ca'Fscari University, scholarship from Venezia University
- Rostislav Haliplii, Econometrics for fuel, scholarship from industry..

Technical Skills and Competences: Teaching

From 2017

2018: Courses inside IPAG Business School on Risk management , Big Data and Blockchain**.**

2017: Courses in IPAG (France) on Risks and Fiancial regulation.; in Ca Foacari, Venezia (Italy) on nonlinear financial time series; in Tianjin (China) on risks measures and regulation in Vietnam National University, Hanoi , on risk measures and regulation and Big Data..

FROM 2007 TO 2016

Courses in English in Paris 1 Panthéon-Sorbonne - M1 and M2 Master Formation

- Statistical Methods in Finance (M1)
- Extreme value theory and its use in finance (M2)

- Risk measures in Finance (M2)
- Contagion models inside the financial and economics spheres '(M2)
- Nonlinear modelling: econometric approach (M2)
- Probabilistic tools for insurance: extreme value theory (M2)
- Stochastic processes: theory and applications in finance (M1)

COURSES ABROAD: FROM 2001 TO PRESENT

- 2016 - Courses on nonlinear econometrics in Ca 'Foscari, Venezia, Italy, (Full position Professor); courses on financial regulation in University of Tianjin (China) and ECNU University in Shanghai, China.
- 2015 – Courses on nonlinear econometrics in Ca 'Foscari, venezia, Italy, (Full position Professor); courses on copulas and vines in University of bologna, Italy.
- 2014 – Courses on Risk Measurement in NYU (Full position Professor, USA), and University of Tianjin (China).
- 2013 - courses on risk managerment et regulation policy in NYU-Poly (USA), University of Tianjin (China) and ECNU in Shanghai (China), in PUC, Rio de Janeiro, Brazil.
- 2011 - Courses on statistical methods in Finance, in Bergamo, Italy.
- 2010: Courses on Financial Risks: UEI, Firenze, Italy.
- 2009: Courses on Non-linear Time series: Aarhus University, Denmark.
- 2002 - 2009: Courses on Non-linear Time series: Ca'Foscari University, Venezia, Italy.
- 2007: Courses on Financial Econometrics, HEC of Moscou, Russia.
- 2007 – 2008: Courses on Stochastic Processes, ECNU of Shanghai, China
- 2006 – 2007: Courses on Stochastic Processes, UP Dilliman, Manilla.
- 2005: Courses on Long Memory Processes, UQ, Brisbane, Australia.
- 2003: Courses on Time series analysis: Birckbeck College, London, UK
- 2001 – 2003: Courses on Non-Linear time series, University of Saint Louis, Senegal.

FROM 1975 TO 2007

Courses in Paris XIII – ENSAE - ENS Cachan :

- Mathematical statistics
- Time Series analysis
- Risks measures
- Extreme Value theory
- Deterministic chaotic systems

FROM 2001 TO 2003

Courses inside the Entreprise EDF
- Long memory processes
- Extreme Value Theory

FROM 1993 TO 1998

Courses inside INSEE
- Non Linear Modelling
- Non Parametric Modelling

Technical Skills and Competences: Publications

- TIME SERIES ANALYSIS

Books:

- C. Chorro, D. Guégan, F. Ielpo (2015), A time series approach for option

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- C. Epprecht, Guégan D., A. Veiga (2013) Comparing variable selection techniques for linear regression: LASSO and Autometrics, WP-2013-80, Publications du CES Paris1 Panthéon - Sorbonne.
- L. Frattarolo, D. Guégan (2013) Empirical projected copula and conditional independence, WP-2013-68, Publications du CES Paris1 Panthéon - Sorbonne.
- M. Soumare, J.V. Andersen, F. Bouhard, A. Elkaim, D. Guégan, J.leroux, M. Miniconi, L. Stentoft (2012) A theoretical framework for trading experiments, WP-2012-86, Publications du CES Paris1 Panthéon - Sorbonne.
- Guégan D., Jouad F. (2012) Aggregation of market risks using pair-copulas, WP-2012-31, Publications du CES Paris1 Panthéon - Sorbonne
- Guégan D., Lu Z., Zhu B. (2012) Comparaison of several estimation procedures for long term behavior, WP-2012-08, Publications du CES Paris1 Panthéon - Sorbonne.
- Guégan D. Ph. de Peretti (2011) Tests of structural changes in conditional distributions with unknown changepoints, WP-2011-42, Publications du CES Paris1 Panthéon - Sorbonne.
- Guégan D., Lalaharison H. (2010) A short note on option pricing with Lévy process, WP-2010-78, Publications du CES Paris1 Panthéon - Sorbonne..
- Chorro C., Guégan D., Ielpo F. (2010) Likelihood-Related estimation Methods and Non-Gaussian processes, WP -2010-67, Publications du CES Paris1 Panthéon - Sorbonne.
- Guégan D., Lu Z. (2010) Testing unit roots and long range dependence of foreign exchange, WP -2010-59, Publications du CES Paris1 Panthéon - Sorbonne.
- D Guégan C. Merhy (2010) A Note on Fair Value and Illiquid Markets, WP-2010-01, Publications du CES Paris1 Panthéon-Sorbonne.
-Guégan D. (2009) A Meta-distribution for non-stationary samples, CREATES Research Paper 2009-024, Aarhus University, Denmark.
- Guégan D., Rakotomarolahi P. (2009) The Multivariate k-Nearest Neighbor Model for Dependent Variables: One-Sided Estimation and Forecasting, WP-

2009-50, Publications du CES Paris 1 Panthéon-Sorbonne.
- Frunza M. Guégan D. (2009) An economic view of carbon allowances market, WP-2009-38, Publications du CES Paris1 Panthéon-Sorbonne.
- Guégan D., Lu Z. (2009) Wavelet Method for Locally Stationary Seasonal Long Memory Processes, WP-2009.15, Publications du CES Paris 1 Panthéon-Sorbonne.
- D. Guégan , M. Gatumel, (2008) Dynamic Analysis of the Insurance Linked Securities Index, WP-2008-49, Publications du CES Paris 1 Panthéon-Sorbonne.
- Diongue AK., Guegan D. (2008) The k-factor Gegenbauer asymmetric Power GARCH approach for modelling electricity spot price dynamics. WP-2008.13, Publications du CES Paris 1 Panthéon-Sorbonne.
- Guégan D., Gatumel M. (2008), Towards an understanding approach of the insurance linked securities market" WP-2008.06, Publications du CES Paris 1 Panthéon-Sorbonne.
- D. Guégan, Lu Z. (2007) Self-Similarity in continuous and discrete long memory processes », WP-2007.55, Publications du CES Paris 1 Panthéon-Sorbonne.
- Guégan D. (2007) Global and local stationary modelling in finance : theory and empirical evidence , WP-2007.53, Publications du CES Paris 1 Panthéon-Sorbonne.

5 - Other Publications

Books:

- Guégan D. (1983) Enseignement et mathématiques en langues africaines, ACCT, Paris, 181 pages.
- Balabane M, Duflo M., Frisch M., Guégan D. (1981-1982) 5 - "Manuel de Mathématiques, 4 books, Vuibert
Tome 1 : Géométrie,1981, 292 pages.
Tome 2 : Séries, 1982, 160 pages.
Tome 3 : Intégration, 1982, 160 pages.
Tome 4 : Fonction de variables complexes, 1982, 154 pages.

Theses

- Guégan D. (1988) Modèles Bilinéaires et Polynômiaux de Séries Chronologiques : Etude Probabiliste et Analyse Statistique, Thèse d'état, Université de Grenoble I.
- Guégan D. (1977) Loi limite de Statistique de Test de Vraisemblance », Thèse de 3ème cycle. Orsay.
- Guégan D. (1981) Notion de nombre et pratique numérique chez l'enfant hausa» . Thèse de 3ème cycle. Paris EPHESS.

Technical Skills and Competences: Diffusion of the Research

Organisation of invited Sessions, Seminars and workshops

- 2017 Invited session in IEEE congress (DMBM 2017) in Fukuoka on Fintech, Japan.
- 2017 invited session in VSBF2017 congress at Ho Chi Minh Ville on cryptocurrency and regulation, Vietnam.
- 2017 invited session in CFE17 on Fintech and regulation, London, UK
- 2016 one invited session in COMPSTAT'16, Oviedo, Spain.
- 2015 one invited session in CFE'15, London, UK, Financial regulation.
- 2014 one invited session in CFE'14, Pise, Italy, nonlinear time series and copulas.
- 2013 one invited session in CFE'13, London UK: risk management and time

series.
-2012: one invited session in CFE'12, Oviedo, Spain: risk management and regulation.
- 2011: two invited sessions in CFE'11, London, UK: Non-linearity and business cycle, and Long term risks.
- 2010: two invited sessions in CFE'10, London, UK: Pricing and Hedging in Incomplete Markets: Risks and commodities markets.
- 2010: First Colloquium on Environmental Finance, Paris1 Panthéon-Sorbonne, with ESCP and Sagacarbon.
- 2008 : Quantitative Economics Doctorate Jamboree, Paris1 Panthéon - Sorbonne
- 2008 : Invited session in International Symposium of Forecasting (IIF), Nice, France.
- 2005: Invited session at ISI, Sydney, Australia
- 2004 Invited session at 24th Symposium of Forecasting, Brisbane, Australia.
- 2004 Invited session at IWSM04 Congress, Sydney, Australia
- 2002: Invited session at IWSM02 Congress, Brisbane, Australia.
- From 1993 to 2005, Scientific Committee of the "Financial Forecasting Markets" Conference.

Seminars in Paris 1 Panthéon – Sorbonne
From 2005 to Present: Monthly seminar on Finance – Banking – insurance.
-2009-2010: Central banks and Financial risks
- 2008 – 2009: Risks and Financial Econometrics
- 2007- 2008: Behavioral finance and central banks
- 2006 – 2007: Decision theory and Equilibrium theory
- 2005 – 2006: Financial econometrics: Copulas and modellings

INVITED ACADEMIC RESEARCHERS FROM 2007

- O. Tapiero (Post -doc) - S. Trueck (University of Sydney) - P. Embretchs (Zurich University) – J. Leroux (HEC Montreal) - A. Dias (Warwick University)- R. Giacometti (University of Bergamo) – U. Cherubini (University of Bologna) – E. Jondeau (University of Zurich) – M. Billio (University of Venezia) – R. Wolff (QUT of Brisbane) – Stefan Struck (Macquarie University of Sydney) – S. Ladoucette (University of Leuven) – T. Terasvirta (University of Aarhus) -

INTERNATIONAL NETWORKS

- ECNU University in Shanghai, China
- HEC Montréal, Canada.
- NYU-Poly, New York, USA
- University of Tianjin, China.
- University Ca'Foscari, Venezia, Italy
- University of Bergamo, Italy
- Queensland University of Technology, Brisbane, Australia
- ECNU of Shanghai, China.
- University of Christchurch, New Zealand
- University Gaston Berger, Saint Louis, Sénégal

INVITED CONFERENCES

2017
May 2017, , Invited conference Inside the Department of Economics of Tianjin University, Tianjin, China.
July 2017, Invited conference at the 7th International Research Meeting in Business and Management in Nice, France.
July 2017, Invited conference in the Internation Conference IEEE on Big Dta in Fukuoka, Japan.
Seprember 2017, conference att the labEx ReFi "Public Authority and Finance" conference in Paris .
October 2017, Invited Conference at VSBF, in Ho Chi Minh, Vietnam
2016
- May 2016, Invited conference Inside the Department of Mathematics,

ECNU, Shanghai, China.
- May 2016,, Invited conference Inside the Department of Economics of Tianjin University, Tianjin, China.
-June 2016, Invited Conference inside the Department of Statistics at Universidad Carlos III , Madrid, Spain.
-J uly 2016, Invited conference at the 7th International Research Meeting in Business and Management in Nice, France.
- September 2016, Invited Conference at the Quantitative Methods For Financial Regulation conference organized by the LabEx ReFi in Stony Brook , US.
- September 2016, FRE Lectures Inside the department of finance and risk engineering of the Tandom School of Engineering of NYU, NY, US.
- September 2016, Invited conference at the Banking and Finance conference organized by Portsmooth Business School, Portsmooth, UK
- November 2016, Participation to the round table of the Conference of bitcoin organized in IHP, Paris, France
- December 2016, Invited conference at the GREGOR/PRISM/CNAM seminar, in Paris, France.
- December 2016, Invited conference at the 2016 Paris Financial Management Conference in Paris, France

2015

-Conference PFMC 2015 in Paris, France
-Conference IRMBAM 2015 in Nice, France
-Conference CFE in London, UK.

2014

- Conference CFE in Pise, Italie
- invited Conference in Bologna “Systemic risk and contagion”, Italy
- Invited Conference in Hanoi, Vietnam
- Invited Conference at NYU-Poly, USA
- Invited Conference at Tianjin University, China
-Invited conference at 8th Bachelier Colloquium on Mathematical Finance and Stochastic Calculus, Metabief, France.

2013

- Conférence at IMPA and PUC, Rio Brésil
- Conference at NYU-Poly, USA
- Conference at Tianjin University, China
- Conference at ECNU, Shanghai, China.

2012

- Keynote IIF congress, Boston, US
- Conference at FFM, Marseille, France
- Keynote at MAF 2012, Venise, italy

2011

- Invited Conference at CFE'11, London, GB
- Invited conference at the workshop on "the modelling of dependence using copulas", UCAM, Montréal, Canada.
- Invited conference at the Third International Conference on Applied Energy, Perugia, Italy.
- Keynote at First Workshop on Quantitative Finance and economics, ICU, Tokyo, Japan.

2010

- Workshop su Environmental Finance à Brisbane, Australie.
- Conferences at the society for Computational Economics, CFE'10, City of London, GB.
- Conference at the CEAFE, Paris.
- Conference at AMaMef 2010, in Bled, Slovenia.
- Conférences at CEF'10, Sousse, Tunisie.
- Conference at the 3rd Financial Risks International Forum, Paris, France.
- Conferences at the GOCPS 2010 (9th German open Conference on Probability and Statistics), Leipzig, Germany.

2009

- Seminar inside the department of mathematics in Monash University, Melbourne, Australia.
- Seminar at CSIRO, Melbourne (video-conference with CSIRO-Sydney), Australia.
- Invited paper at the workshop on "Time series econometrics" organized by the FIRN, Sydney UTS, Australia.
- Seminar inside the Department of Mathematics of the University of Sciences and Technology, Hong Kong.
- Conférences the 3rd International Conference on Computional and Financial Econometrics, CFE09, Limassol, Cyprius.
- Seminar inside the department of economics, University of Venezia, Italy
- Seminar inside the department of economics, Aarhus University, Denmark.
- Invited paper at the 1st macro-economics Forecasting Conference, Roma, Italy.
- Seminar inside the department of economics of Bergamo University, Italy
- Seminar inside the department of mathematics of QUT, Brisbane, Australia.
– Keynote at the third International Forum on Intelligence Finance; Beijing, China.
- Seminar inside the department of mathematics of UNSW, Sydney, Australia.
- Seminar inside the department of mathematics of Hong Kong university, China.

2008

- Discussant at the international Workshop on "Forecasting macroeconomic variables using dynamic factor models", Banque de France, Paris, France.
- Keynote at the 5th Eurostat Colloquium on Modern Tools for Business Cycle Analysis, Luxembourg.
- Poster session at the Conference NBER –NSF Time Series Conference, Aarhus, Denmark.
- Conference inside the department of Economics at the "Séminaire Marcel-Dagenais d'économétrie et de macroéconomie », Montreal University, Montreal, Canada.
- Poster session at the Fifth World Congress of the Bachelier Society, London, UK.
-Conference at the "14th International Conference on Computing in Economics and Finance", Paris, France.
- Conferences at the IIF, 28th International Symposium on Forecasting, Nice, France
- Conference inside the Finance Group of the Business School of Warwick, Great Britain.
- Conference inside the department of mathematics of ECNU University, Shanghai, China.
- Conference inside the department of Statistics, Padova, Italy.
-Conference inside the Department of mathematics in Christchurch University, Christchurch, New Zealand.
- Conference inside the University of Technology of Sydney (School of finance), Sydney, Australia.
- Conference inside the department of Mathematics of Monash University, Melbourne, Australia.
- Conference inside the department of mathematics, in the University of Adelaide, Australia.
- Conference inside the Department of Mathematics in QUT, Brisbane, Australia.
- Conference at the 2nd Cofin 2006-13-1140 workshop on Volatility, Spillover and Contagion at Ca Foscari University, Venezia, Italy.
- Conference at the "Platinum Jubilee Celebration", in The Indian Statistical Institute, Kolkota, India
- Conference in ICRIER (Indian Centre of International Economics Research), New Delhi, India

- Conference at the ISI (Indian Statistical Institute) in New Delhi, India.
- Conference in IFMR (Institute For Financial Management and Research) in Chennai (India).

2007

- Conference in EC2 Conference, Faro, Portugal
- Conference at the workshop on complex systems, QUT - Brisbane, Australia.
- Conference at the workshop on Copulas at Warwick Business School, GB
- Seminar at Macquarie University in Sydney, Australia
- Conference at Queensland university of Technology, Business School, Brisbane, Australia.
- Conference inside the department of mathematics at the University of Singapour.
-Conference at the 15th Annual Symposium of the Society for nonlinear dynamics and econometric (SNDE), Paris.
- Conference in the Second Italian Congress of Econometrics and Empirical economics, University of Bologna, Italy.

2006

- Conference at Ca Foscari University in Venezia, Italy
- Conference at HEC Montreal, Canada.
- Conference at the congress « Chaos 06 », Reims, France.
- Conference at the congress " Forecasting Financial Markets", Aix en Provence, France.
- Seminar in the Department of mathematics at ECNU, Shanghai, Chine.
- Seminar in Ca' Foscari University, Venezia, Italie.
- Conference at Infostat of the SFdS– Institut Henri Poincaré – Paris.
- Seminar at CREST, Paris.

2005

- Conference at the Brazil Econometrics congress in Vitoria, Brazil
- Conference at "Noise and Fluctuations in Econophysics and Finance" SPIE Symposium, in Austin, USA.
- Conference at ISI Conference in Sydney, Australia.
- Seminar at University Macquarie of Sydney, Australia
- Conference at SNDE 2005 in London, GB.

2004

- Seminar at Ca' Foscari University, Venezia, Italy.
- Conference at ISW04 Sydney, Australia
- Conference at the Conference on Forecasting, Melbourne, Australia
- Conference at the Workshop on dynamical systems, Brisbane, Australia-
- Seminar at Eurandom, Eindhoven, The Nederlands.
- Conference at « International Symposium on Forecasting », Sydney, Australia
- Conference at QUT (Queensland University of Technology), Brisbane, Australia.
- Conference at GREQAM, Marseille. France.

2003

- Conference at the congress on "dependence modelling for credit risk portfolio", Venezia, Italy.
- Conference at the 4th Colloquium on modern tools for business cycle analysis organized by Eurostat à Luxembourg, Luxembourg
- Seminar at University Ca' Foscari in Venezia, Italy.
- Conference at XXXV ème Journées de Statistique Françaises, Lyon, France.
- Conference at Centre de Recherche de la Banque de France, Paris, France.
- Conference at FFM03 Congress for Financial Forecasting Markets, Paris, France.
- Conference at ESCP, Paris.
- Conference at Birckbeck College, Londres, GB.
- Conference at the department of Statistics of the Oxford University, GB.

- Conference at ISINI (International Society for intercommunication of new ideas), Lille, France.

2002

- Conference at ESAMO2, Brisbane, Australia.
- Seminar at GREQAM, Marseille, France.
- Conference at SESAME 2002, Aix les Baumes, France.
- Conference at the European Investment Review, London, G.B.
- Conference at the International Conference Financial Markets London, GB.
- Seminar at CRECH – Banque de France, Paris
- Conference at the XXXIVèmes Journées de Statistique (SFDS), Bruxelles, Belgique
- Conference at the mathematics department of University Gaston Berger in Saint Louis, Sénégal.
- Seminar at University Ca'Foscari in Venezia, Italie.
- Conference at the the Swiss society for financial market research, Basel, Suisse.
- Conference at the Workshop on Statistical Modelling and Inference for Complex Data Structures, Louvain-La-Neuve, Belgique.

2001

- Conference at theCLAPEM, La Havana, Cuba.
- Conference at summer school CEA/EDF/INRIA au Bréaux, France.
- Conference at the Intern. Conf. on Financial Markets", (Imperial College) Londres (G.B.)
- Conference at he statistical Institute of louvain La Neuve, Belgium.
- Conference at the centre of Geophysics of Turin, Italy.
- Bachelier Conference, IHP, Paris, France.
- Seminar at Ecole Polytechnique, France.

2000

- Conference at the Intern. Conf. on Financial Markets (Imperial College) London (G.B.)
- Conference at the "Mathematical Days" in Dakar, Sénégal.
- Conference at Compstat, Utrecht, The Nederlands.
- Conference at the "Risk Management" Congress in Pittsburg, USA.
- Conference at U.L.B à Bruxelles (Belgium).
- Conference at The International Symposium on Frontiers of Time series Modelling, ISM Tokyo (Japon)
- Conference at the Colloqium in Mathematics, University Paris Dauphine, France.

1999

- Conference at University Saint Louis (Sénégal)
- Conference at University of Caen, France
- Conference at the société des mathématiciens japonais à Osaka (Japon)
- Conference at HSSS 99, Pavia, Italy
- Conference at ISI 1999, Helsinki, Finlande.
- Conference at the Australian statistical Society, Brisbane.
- Conference at the Intern. Conf. on Financial Markets (Chemical bank) London (G.B.)
- Conference at the Colloquim of Mathematics of University Paris Dauphine :
- Conference at IHP - Paris.

1998

- Conference at University of Saint Louis (Sénégal)
- Conference at University of Dakar (Sénégal)
- Conference at the « International Workshop on Nonlinear dynamics and Statistics », in Cambridge : The Isaac Newton Institute (GB).
- Conference at the « 1998 International Symposium on nonlinear Theory and its applications », in Crans Montana, (Switzerland).
- Conference at the « 1998 International Symposium of Statistics », in Fukuoka (Japon)
- Conference at the School on non linear signal, Grenoble (France)

- Conference at the international congress ASC 14 in Gold Coast (Australia)
- Conference at GREQAM in Marseille, France.
- Conference at the Intern. Conf. on Financial Markets (Chemical bank) London (G.B.)
- Conference at the XXX congress of ASU at Rennes, France.
- Conference at University of Orléans, France.
- Conference at University of Venezia (Italy).
- Conference at the research centre of Ecole des Mines (Fontainebleau).

1997

- Conference at the congress « Recent developments in Probability and Statistics, Calcutta, (India).
- Conference at Budapest University, Hongria
- Conference at IMS Pacific and Asian Regional Meeting, Taipei (Taiwan)
- Conference at the Intern. Conf. on Markets (Chemical bank) London (G.B.)
- Conference at University Carlos III of Madrid (Spain).
- Conference at University Libre of Brussels (Belgium).
- Conference at LMC in Grenoble, France.

1996

- Conference at University of Venezia (Italy).
- Conference at CORE, Louvain la Neuve (Belgium).
- Conference at NBER/NSF seminar on time series, Rotterdam (The Nederlands)
- Conference at an International Conference in Tata (Hongria)
- Conference at the 4th World Bernouilli Congress in Vienna (Austria)
- Conference at Université of Brisbane (Australia)
- Conference at University of Canberra (Australia)
- Conference at the cross disciplinary conference in astrophysics, » Penn State, (U.S.A.)
- Conference at Humboldt University,Berlin (Germany)
- Conference at the Intern. Conf. on Markets (Chemical bank) London (G.B.)
- Conference at the Commemorative congress for O. Lessi, Padova (Italy).

1995

- Conference at University ParisXIII, france.
- Conference at the XVI èmes Journées Franco-Belges, Bruxelles (Belgium).
- Conference at Matrafured University (Hongria)
- Conference at the 50 th ISI Conference, Beijing (China)
- Conference at University of Padova (Italy)
- Conference at the Switzeland Statistician Conference, Lausanne (Switzerland)
- Conference at the Intern. Conf. on Markets (Chemical bank) Londron (G.B.

1994

- Conference at Texas a&m Univ. (U.S.A.)
- Conference at ESSEC Cergy-Pontoise, France.
- Conference at the University Aix-Marseille, france.
- Conference at E.N.S. Lyon, France.
- Conference at ICOTS, Marrakech, Maroc.
- Conference at ISI, Chapel Hill, U.S.A.
- Conference at the International Conference on dynamical Systems and Chaos, Tokyo, Japon.

1993

- Conference at ORSTOM Montpellier, France.
- Conference at NBER/NSF Time Series Seminar, Vienna (Austria).
- Conference at the Intern. Conf. on Time Series Analysis, Padova (Italy),
- Conference at the GDR CNRS sur les moments d'ordre supérieurs, Paris

1992

- Conference at the University Heidelberg, Germany.
- Conference at A.S.U., Brussels, Belgium.
- Conference at the Workshop on Time Series in Heidelberg, (Germany)

1991

- Conference at the Joint Summer Research Conferences in Mathematical

Sciences, Seattle (U.S.A).
1990
- Conference at the Workshop on Modern Directions in Time Series Analysis, Minneapolis (U.S.A.).
1989
- Conference at the Research Workshop on non linear time series models., Edinburg, (England).
- Conference at I.S.I. Paris.
- Conference at NSF/NBER Time Series Seminar (University of California), Madrid (Spain).
1988
- Conference at A.S.U. Grenoble, France.
- Conference at Humboldt University in Berlin Est, Germany.
1987
- Conference at the Institute of Applied Systems. Laxembourg.
1986
- Conference at University of Grenoble, France.
1985
- Conference at University, Paris I, France.
- Conference at University Paris 11, France.
1984
- Conference at Ecole des Mines, Fontainebleau, France.
- Conference at International Congress of Statistics, Marburg, Germany.
- Conference at A.S.U. Montpellier, France.
1982
- Conference at the 9ème Conference on les Processus Stochastiques et leurs Applications, Clermont Ferrand, France.
- Conference at thr 3rd Franco-Belgium Meeting of Statisticians, Rouen, France.
1981
- Conference at Ecole Normale Supérieure , Paris
1980
- Conference at A.S.U. Paris, France.
- Conference at the N.A.T.O. Colloquium, on "Stochastic Systems", Les Arcs, France.
1979
- Conference at the Summer School of St. Flour, France.
1978
- Conference at Ecole Normale Supérieure, Paris, France..