Elise VIADERE
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24 years old

PhD student – European Center of Advanced Research in Economics and Statistics (ECARES)
2022 >2026 – Université Libre de Bruxelles. DEMANDFLEX project -- Research director : Estelle CANTILLON

Master 2 – Quantitative Economics – Macroeconomics and Finance Track – Research Master
2020 >2021 – Paris-Dauphine University - PSL
➔ Relevant courses: Advanced Macroeconometrics, Bayesian Technics in Macroeconometrics, Business Cycles and Stabilisation Policies, Banking Economics, Research Methods in Monetary Economics, Machine Learning

Master 1 – Economic and Financial Engineering – Market Finance Track
2018 >2019 – Paris-Dauphine University - PSL
➔ Relevant courses: Macroeconomics, Microeconomics, Econometrics, Monetary Economics, Energy Economics, Bond Market, Banking Economics, Factorial Analysis, Financial Market Risk, Data science Python

Skills

Programming: STATA (advanced), Matlab (advanced), R (advanced), VBA (advanced), Python, Eviews

Projects:
- Econometrics: determining factors of migratory flows, (Eviews)
- Market index financial analysis (Bloomberg data), (VBA)
- Bond portfolio risk analysis: VaR computation, interest rates variation scenarios, (Matlab)
- Financial industry attractiveness index computation with principal component analysis, (R)
- Forward prices forecasting in power market: ARIMA model, (STATA)
- DGSE Bayesian estimation on a toy model *à la* Kiyotaki and Moore (1997) on mortgage market, (Matlab)
- GARCH model: Value-at-Risk estimation and standard back testing estimation, (Matlab)

Master 1 thesis: Bank Runs and Economic Efficiency of Deposit Insurance Implementation

Master 2 thesis: Heterogenous impact of ECB non-conventional policies on Eurozone members' sovereign default risk

Foreign languages: French native, English fluent and professional, Spanish fluent

Professional Experiences

Climate Economist
04/22 to 09/22 (6 months) – London Stock Exchange Group
➔ Climate scenario methodological research, climate risks financial analysis, data analysis
➔ Quantitative analysis of G20 countries emission and climate policies pledge (Report: Net Zero Altas 2.0 FTSE Russell)

Research Assistant, Supervisor: Thomas-Olivier LEAUTIER
09/21 to 03/22 (6 months) – EDF
➔ Modelling carbon tax optimal redistribution with heterogeneous agents (micro-founded toy model)
➔ Quantitative analysis of gas price's impact on average electricity prices in Europe.
➔ Preparation of ECO2 conferences (Thomas STERNER, Patrick ARTUS, Partha DASGUPTA).

Research Assistant, Researchers: Chenzi. XU, Adrien MATRAY
09/20 to 02/21 (5 months) – Remotely – Stanford University and Princeton University
➔ Data base building from historical international trade data in French, Spanish, and English-speaking countries
➔ Research subject: impact of the 1866 financial crisis on international trade specialisation patterns

Economist Intern
01/20 to 07/20 (6 months) – NERA Economic Consulting – Antitrust
➔Analysis of energy market data, data cleaning, spot and forward prices forecasting on R and STATA.
➔Computation of economic damages over the entire supply chain of EDF on the European market.

Economist Intern
07/19 to 12/19 (6 months) - PwC Luxembourg – Market Research Center
➔Data analysis in R: data cleaning, regression models, forecasting, principal component analysis.

Research Assistant, Researcher: Robert. F OWEN
05/17 to 07/17 (3 months) - Laboratoire d'Economie de Nantes-Atlantique – Université de Nantes
➔ Research subject: « lock in » situations modelling in economies presenting high capital intensity.