Curriculum Vitae - Areski Cousin

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Date of birth : March 14, 1981
Marital status : married , without child
Citizenship : French

Education

2008	- **Ph.D. in Finance** under the supervision of Professor Jean-Paul Laurent, ISFA actuarial school, University of Lyon, France
	- **Actuarial Studies Degree** of ISFA actuarial school, University of Lyon, France
2006	- **Professional Master Degree** in Financial and Actuarial Sciences, ISFA actuarial school, University of Lyon, France
2005	- **Research Master Degree** in Financial and Actuarial Sciences, ISFA actuarial school, University of Lyon, France
	- **Master Degree in Science and Executive Engineering**, major in Financial and Actuarial Sciences, ENSIMAG, Grenoble, France

Professional Experience

2008–2009	- **Postdoctoral fellowship** at the Mathematics Departement of Evry University, member of the CRIS project approved by the Pôle de Compétitivité “Finance Innovation” of Paris. The project is a partnership between five companies (Zeliade Systems, OTC conseil, JPLC conseil, Dexia CL, Microsoft) and Evry University. It aims at developing a platform for transparent valuation and risk management of credit derivatives.
Summer 2007	- **BNP Paribas** Fixed Income Research Team, London. Implementation and calibration of the model described in *Laurent, Cousin and Fermanian (2007)*
2005–2006	- **Adding Group**, Lyon, France. Scientific consultant
April–August 2005	- **Adding Group**, Lyon, France. Actuarial training period. Master report on IFRS 2 (International Financial Accounting Standard) and stock-options fair valuation. **Referee** : Benoît Meyer, Pension Department Manager, www.adding.fr, +33 4 72 18 5852
Summer 2004	- **Wimba**, Sophia-Antipolis, France. Engineer training period. JAVA development of statistical tests for a web vocal server and database request optimisation. **Referee** : Bruno Van Haetsdaele, Scientific Project Manager, www.wimba.com, +33 4 93 00 4580

Research, Articles

2008	- Cousin, A. and J-P Laurent, 2008, *Hedging issues for CDOs*, published in the book *The Definitive Guide to CDOs* edited by Gunter Meissner
	- Cousin, A. and J-P Laurent, 2008, *An overview of factor models for pricing CDO tranches*, published in the book *Frontiers In Quantitative Finance* edited by Rama Cont
2007	- Laurent, J-P., A. Cousin and J-D Fermanian, 2007, *Hedging default risk of CDOs in Markovian contagion models*, working paper
	- Cousin, A. and J-P Laurent, 2007, *Comparison results for exchangeable credit risk portfolios*, in *Insurance : Mathematics and Economics*
2006	- Cousin, A., 2006, Valorisation et Comptabilisation des Stock-Options à travers la norme IFRS 2, Research Master Report

Conferences

2008	- Séminaire Finance, IGR/IAE, Université Rennes 1, 25 November 2008 - Evry University credit risk working group, 9 October 2008 - Ast&Risk project working group, ISFA, University of Lyon, 26 September and 10 October 2008 - AFFI 2008 Annual Meeting, Lille School of Management, Lille, 20-22 May 2008 - Evry University credit risk working group, 31 January 2008 - Evry University credit risk working group, 17 January 2008
2007	- AFFI International Meeting, Paris, 20 December 2007 - Séminaire Lyon-Lausanne, HEC Lausanne, 26 November 2007 - Séminaire Bachelier - Half-day Ph.D. student presentation, Paris, 22 June 2007 - Journées Inter-universitaires de Recherche en Finance, University of Bourgogne, Dijon, 31 May 2007
2006	- Séminaire "Monnaie-Banque-Finance-Assurance", ENS Cachan, 20 December 2006 - Séminaire Lyon-Lausanne, ISFA, University of Lyon, 11 December 2006

Teaching

2008	- Portfolio credit risk modeling, ENSIMAG 3$^{\text{rd}}$ year program in mathematical finance, October-December 2008 (20h) - Money, Banking and Financial Market, National Economics University, Hanoï, Vietnam, April 2008 (20h) - A small introduction to credit risk, second-year actuarial training program, ISFA, University of Lyon, March 2008 (4h) - CDO tranche cash-flows, valuation and hedging within factor models, Research Master, ISFA, University of Lyon, February 2008 (8h)
2007	- Credit Risk, Research Master, ISFA, University of Lyon, March 2007 (8h) - Economics of Risk, Economics University of Ho Chi Minh City, Vietnam, April 2007 (20h)

Computer Skills

Languages	C/C++, Xll Excel add-in, Visual Basic, Matlab, R/S+, SAS Java, HTML, SQL, LaTeX
Softwares	Visual C++, Matlab, Scilab, SAS, Maple, Microsoft Office

Languages and Personal Interests

French	mother tongue.
English	fluent, several trips in England and United-States.
Italian	academic
Personal interest	travelling, video games, squash
Miscellaneous	Musical formation in the national music school of Nice : Accordeon and Tuba