Julien Royer

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Education

2019–2022	**Ph.D. Student** in Applied Mathematics Thesis title: "Long memory, non-linear dependence and allocation"	CREST-ENSAE
2016–2017	**M.Sc.** in Quantitative Finance and Risk Management	ENSAE
2014–2016	**M.Sc.** in Financial Engineering and Economics	Paris-Dauphine University

Academic Research

Publications

Royer, J. (2021). Conditional asymmetry in Power ARCH(∞) models. *Forthcoming in Journal of Econometrics*

Work in Progress

Francq, C., Royer, J., & Zakoïan, J-M. (2021). A multivariate ARCH(∞) model with exogenous variables and dynamic conditional betas

Giroux, T., Royer, J., & Zerbib, O.D. (2022). Carbon-related Risk Premium and Spillovers

Presentations in scientific conferences and seminars

2022: 24th International Conference on Computational Statistics (Bologna, scheduled), 14th annual meeting of the Society for Financial Econometrics (Cambridge, scheduled), Vienna–Copenhagen Conference on Financial Econometrics (Copenhagen, scheduled), 15th Financial Risks International Forum (Paris)*, 3rd Italian Workshop of Econometrics and Empirical Economics (Rimini)

2021: 15th International Conference on Computational and Financial Econometrics (London (*virtual*)), Econometric Society European Meeting (Copenhagen (*virtual*)), 9th Italian Congress of Econometrics and Empirical Economics (Cagliary (*virtual*)), 14th Financial Risks International Forum (Paris)

2020: 14th International Conference on Computational and Financial Econometrics (London (*virtual*)), CREST seminar in Financial Econometrics (Palaiseau), New Results on Time Series and their Statistical Applications – CIRM Meeting (Marseille)

* presentation by a coauthor

Refeering for Peer-Reviewed Journals

Quantitative Finance; Journal of Applied Econometrics; Econometrics and Statistics; Stat

Teaching

2019–2022	**Financial Econometrics** Quantitative Finance and Risk Management program (3rd year) - *Tutorials*	ENSAE
2021-2022	**Time Series Methods & Forecasting** Online Applied Econometrics M.Sc. - *Tutorials*	Lancaster University
2020	**Applied Time Series** Financial Markets M.Sc. (2nd year) - *Tutorials*	Paris-Dauphine University
2017–2018	**Bachelor level classes** (B.A. Economics) Options, Futures, and Other Financial Derivatives; Introduction to Portfolio Management; VBA & SQL Applications in Fixed Income	Paris-Dauphine University

Professional Experience

2019–2022 Paris	**Quantitative Research**	BFT Investment Managers
Feb.–Dec. 2018 New York	**Quantitative Investment Strategies**	Société Générale CIB

References

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