DOMINIQUE GUEGAN
Affiliate Research Fellow

CONTACT

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BIOGRAPHY

Prof. Dominique Guégan is Emeritus Professor at the University Paris1 Panthéon-Sorbonne. Her domains of expertise are: Risk measures in finance – Financial Regulation - Deterministic dynamical systems- Nonlinear time series - Non-parametric statistics – Contagion and Systemic risks – Extreme value theory – Fintech technology. She belongs to the LaBex "Financial Regulation", through the Finance team of the University Paris 1 – CES and she is affiliated to the Financial Engineering Department inside NYU (New York, USA) and to the IPAG Business School (Paris and Nice, France). She has supervised 37 PhD and published 10 books, 110 academic papers and 30 chapters. She also participates to several international projects supported by Governments or supra-national bodies, and she is regularly invited in the most well-known universities in Europe, USA, Australia and Asia.

EDUCATION

1988: «Doctorat d'état » in Mathematics in Grenoble
1982: Bachelor of Oriental Languages in Paris III
1981: Master in Psychology in EPHESS Paris
1977: PhD in Mathematics in Orsay
1974: Bachelor in Sociology in Paris III

TEACHING AREAS

- 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

RESEARCH AREAS

- 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

TEACHING PROGRAMS

- Program “Grande Ecole”
- MSc in Business Management

PROFESSIONAL EXPERIENCES

Since 2016: Emeritus Professor in University Paris 1 Pantheon-Sorbonne, Responsible of a Research group inside Labex-Refi, Expert at the European Commission, Associated Researcher, IPAG Business School
2007-2016: Full Professor at University Paris1 Panthéon-Sorbonne, Head of the Economic Doctorate School EPS "Economics Panthéon-Sorbonne" of University Paris1 Panthéon-Sorbonne
2001-2007: Full Professor at Ecole Normale Superieure de Cachan, Head of the Department of Economics and Management
1998-2001: Full Professor at University of Reims, Head of the Master 2 Professional Formation “Statistical Methods for Finance and Enterprise”
1993-1998: Professor at ENSAE, Responsible of statistics studies
1975-1993: Associated Professor at University Paris XIII, Responsible of several Bachelor formations in Mathematics
1971-1975: Assistant Professor at University of Niamey, Niger
1969-1971: Professor of Mathematics at various Colleges in Paris

SELECTED PUBLICATIONS

D. Guégan (2018) Alternatives to the Bitcoin blockchain, Bankers, Markets and Investors, 152.

D. Guégan (2018) Bitcoin:from history to real life, Bankers, Markets and Investors, 151.

D. Guégan (2017) Blochchain publique versus blockchain privée: limites et enjeux, Revue Banque, N° 810., Sept 2017.

Charffeddine L., Guégan D. (2015) Which is the best model for the US inflation rate : a structural changes model or a long memory process, IUP Journal of Applied Econometrics, 23.

Frunza M., Guégan D. (2015) Dynamic factor

Billio M. , Cales L., Guégan D. (2015) Cross-Sectional Analysis through Rank-based Dynamic Portfolios, European Journal of Operational Ressources. 214.

Guégan D., Ielpo F. Lalaharison H. (2013) Option Pricing with Discrete Time Jump Processes, Journal of Economic Dynamics and Control, 37, 2417 – 2445..

Billio M., Ferrara L., Guégan D., Mazzi GL. (2012) Evaluation of regime switching models for real-time business cycle analysis of he Euro-area, Journal of forecasting, DOI: 10.1002/for2260.

C. Chorro, D; Guégan, F. Ielpo (2012) Option pricing for GARCH-type models with generalized hyperbolic innovations, Quantitative Finance, 12, 7, 1079-1094.