Maxime AUBERSON
R E S E A R C H E R
Ph.D. in Finance
Quantitative Data Analysis, Portfolio Management

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AREAS OF EXPERTISE

- ✓ Statistics and probabilities, mathematics, financial econometrics
- ✓ Financial risk modeling, estimation and analysis
- ✓ Modern Portfolio Theory/portfolio optimization, continuous-time finance
- ✓ Research and data science
- ✓ Teaching

PROFESSIONAL EXPERIENCE

GSEM, University of Geneva   **2016 – 2022**
Teaching assistant for following courses:
- ➢ Financial Markets, Bachelor
- ➢ Derivatives and Structured Products, Master
- ➢ Portfolio Management, Master

AZEK, Zurich   **2017 – 2023**
- ➢ Translation and review of financial exams for professionals (CIIA)
- ➢ Writing of exam questions on Modern Portfolio Theory

HEG-FR, Fribourg   **Summer 2018**
Writing of a chapter in an AZEK brochure on financial derivatives (options)

EDUCATION

Ph.D. Program in Finance - Swiss Finance Institute   **2015 – 2023**
University of Geneva - Supervisor: Prof. Tony Berrada
- ❖ **Thesis title**: *Three Essays on Asset Pricing and Portfolio Allocation*
- ❖ Three months as Visiting Researcher at Boston University in 2019

Geneva Master in Wealth Management (GEMWeM), M.Sc.   **2013 – 2015**
University of Geneva - Prize for best global average (5.47/6)
- ❖ Exchange semester at University of Saint-Gall in 2014

Bachelor of Science in Business Administration, B.A.   **2009 – 2013**
University of Geneva - Prize for best average in Marketing

EXTRA-PROFESSIONAL EXPERIENCE

ARA, Geneva / Consulting   **2009 – 2023**
Private tutoring, for professionals in banking and law

McDonald's, Malbuisson   **2010 – 2013**
Geneva, part-time multipurpose team member – 12 to 20 hours/week

PERSONAL DETAILS

Birth date: 19.10.1990
Nationalities: Swiss, french
LinkedIn: Profile
Website: Link

LANGUAGES

French : Mother tongue
English : Professional
German : Intermediate

PERSONAL SKILLS

Collaboration
Thoughtful risk-taking
Analytical mindset
Resilience, self-reflection
Pedagogy and empathy
Analyze, synthetize, explain

COMPUTER SKILLS

Matlab
Python
Stata
VBA
MS-Office

CERTIFICATIONS

Chartered Alternative
Investment Analyst (CAIA):
Level I; Level II in process