

# François M. Longin

## • Education

1990-1993 : Ph.D. degree in finance, HEC, Jouy-en-Josas. Thesis title : « Volatility and Extreme Movements in Equity Markets ».

1987-1990 : title of Ingénieur de l'Ecole Nationale des Ponts et Chaussées, Paris.

1989-1990 : postgraduate degree in probability theory (*Diplôme d'études approfondies ou DEA*), Department of probability, University Pierre and Marie Curie, Paris.

1987-1989 : bachelor degree and master in mathematics at the University Pierre and Marie Curie, Paris. Teaching degree in mathematics (*Agrégation de mathématiques*).

1985-1987 : intensive courses in mathematics and physics to prepare competitive exams (*Classes préparatoires aux Grandes Ecoles*).

## • Professional experience

2003-present : consultant in risk management and wealth management for financial institutions.

1999-2003 : managing director of the Department of Research and Innovation at HSBC CCF bank.

1994-present : professor of finance at ESSEC. Courses taught in the MBA, executive MBA and master programs : corporate finance, bank management, and treasury and risk management. Research interests : wealth management, risk management and extreme events in finance. Find more information on my website: [www.longin.fr](http://www.longin.fr).

1993-1994 : post doctoral stay at the London Business School.

1992-1993 : visiting scholar in the Finance Department at New York University.

1990-1991 : research assistant at HEC, Jouy-en-Josas.

1990-1991 : lecturer in mathematics at the University Pierre and Marie Curie, Paris.

January 1990 - July 1990 : financial engineer at CCF bank, Paris : study and tests of yield curve models and application to the evaluation of bond option prices. Essay : « Discrete and continuous models of the term structure of interest rates ».

Summer 1989 : financial engineer at the Crédit du Nord bank, Paris : participation in the making of a model of interest risk management at the balance sheet level.

## • Address

Département Finance, Groupe ESSEC

Avenue Bernard Hirsch, B.P. 50105

95021 Cergy Pontoise Cedex

France

Mob : (+33) (0) 6 67 34 49 14

E-mail: [longin@essec.fr](mailto:longin@essec.fr)

Website : [www.longin.fr](http://www.longin.fr)