

Jonathan BENCHIMOL

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- French
 - 17 January 1981
 - Driving license
 - Married

Research interests

Macroeconomics, monetary economics, financial markets, dynamic stochastic general equilibrium (DSGE) and heterogeneity.

Education

2006 - 2010 exp. **Université Paris 1 Panthéon Sorbonne (CES) - ESSEC Business School - Ph.D / Doctorate in Economics.**

Subject: « Money, Inflation and New Keynesian Models ».

Supervisors: André Fourçans (ESSEC) and Christian Bordes (CES).

2005 - 2006 **Paris School of Economics (PSE) - Master of Science in Quantitative Economics.**

Fields: Macroeconomics and econometrics (supervised by Jean Olivier Hairault)

2004 - 2005 **Grenoble Ecole de Management (GEM) - Master of Science in Management (Graduate School Program).**

Fields: Derivatives, bank and financial management.

2001 - 2004 **Ecole Internationale des Sciences du Traitement de l'Information (EISTI) - Engineer diploma.**

Fields: Mathematics and financial engineering.

1999 - 2001 **Maths Sup / Maths Spé**

Preparation for the competitive entrance examination to top French engineering schools (graduates schools).

Current positions

Sep. 09 to Jun. 10 **Teaching assistant (ATER) Université Paris 1 Panthéon Sorbonne - Paris** univ-paris1.fr

Field: **International monetary relations**

Supervisor: Christian Bordes

Level: Third year (L3/Undergraduate)

Time: 96h

Since October 06 **Teaching assistant ESSEC Business School - Cergy** essec.edu

Field: **Macroeconomics**

Supervisor: Radu Vranceanu

Level: Third year (L3/Undergraduate)

Time: 36h

Previous positions

Feb. 2007 to Sep. 09 **Teaching assistant Université Paris 1 Panthéon Sorbonne - Paris** univ-paris1.fr

Field: **International monetary relations**

Supervisor: Christian Bordes

Level: Third year (L3/Undergraduate)

Time: 36h

Feb. 2009 to Jun. 09 **Teaching assistant Cergy-Pontoise University - Cergy** u-cergy.fr

Field: **Economic Growth**

Supervisor: Lise Patureau

Level: Fourth year (M1/Undergraduate)

Time: 36h

Feb. 2008 to Jun. 08 **Teaching assistant ESCP-EAP European School of Management - Paris** escp-eap.eu

Field: **Finance**

Supervisor: Pramuan Bunkanwanicha

Level: Third year (L3/Undergraduate)

Time: 36h

Feb. 2008 to Jun. 08 **Teaching assistant ESSEC Business School - Cergy** essec.edu

Field: **Statistics**

Supervisor: Marie Kratz

Level: Third year (L3/Undergraduate)

Time: 12h

Feb. 2006 to Jun. 08 **Research assistant Bar Ilan University - Ramat Gan** biu.ac.il

Economic modeling on MatLab and Mathematica and research on New Keynesian models with Professor Abraham Lioui (Department of Economics). Work in English.

Jan. 2006 to Jan. 08 **Head of research Seven Equities - Paris** seven-equities.com

Team manager of five junior analysts. Responsible of financial and economic analysis. Stock market, derivatives, hedge funds, bonds and commodities. Macroeconomics, economic strategy and monetary policy. Economic and financial analysis for Boursorama. Interviews on Bloomberg TV and LCI. Work in English.

Aug. 2004 to Jan. 05 **Financial analyst Leumi Bank - Tel Aviv** leumi.co.il

Derivatives middle office (P&L). Computing of automates between Bloomberg database and MS-Excel for position following and advanced pricing methods (1 month). Trader assistant on the foreign derivatives front office (3 months). Risk department assistant in order to compute a multi-trigger swaption Bermuda pricing system (2 months). Work on Bloomberg and Reuters. Work in English.

June 2004 to Sept. 04 **Financial analyst Arba Finance - Tel Aviv** arbafin.com

Hedge funds portfolio optimization by using the skewness and the kurtosis. Style management analysis of US and Canadian hedge funds. Financial simulations and economic analyze of the hedge funds impact on financial markets. Work in English.

Corporate finance and credit risk. Financial simulations of balance sheet dynamics in order to estimate the credit risk. Subprime mortgage and interest rate analysis. Work on MS-Excel.

Research activities

International Trade and Finance Association (IT&FA), 19th International Conference, Beijing, China, May 27-30, 2009.
 “Money in a DSGE framework with an application to the euro zone” with André Fourçans and Radu Vranceanu.

5th Dynare Summer School on Dynamic Stochastic General Equilibrium modeling, Paris, France, June 22-26, 2009. Supported by the Bank of France and the Dynare project at CEPREMAP (ENS).

Working Papers

Money in a DSGE framework with an application to the euro zone (Presented at ITFA conf., first part of the doctoral dissertation).
 Optimal monetary policy and wealth effects in the euro zone (Second part of the doctoral dissertation).
 Inflation and habits (Third part of the doctoral dissertation).

Books

La révolution silencieuse des banques centrales.

Translation from English to French of the original book from Alan S. Blinder: “The Quiet Revolution, Central Banking Goes Modern”. Forthcoming.

Relations monétaires internationales pour les troisièmes années.

Courses and exercises book in French about international economics, exchange rates and monetary policy (International monetary relations for students). Forthcoming.

Economics of Money, Banking and Financial Markets.

Translation in French for Pearson Education France of exercises, problems and solutions from the book of Frederic Mishkin Economics of Money, Banking and Financial Markets. September 2008.

Non-academic Articles

Comment sélectionner les fonds dans le cadre de la gestion de son portefeuille

Hedge funds selection in portfolio management framework. Published in “Patrimoine et Marchés”, December 2007 (in French).

Grants and Fellowships

Sept. 2006 to Sept. 09 *Ph.D fellowship (3 years)* **ESSEC Business School** - Cergy essec.edu

Research fellowship of the Department of Economics for Ph.D in economics with André Fourçans as supervisor. 1220€ per month (about 1700\$/month).

Aug. 2006 *Ph.D fellowship (4 years)* **Bar Ilan University** - Ramat Gan biu.ac.il

Research fellowship of the Department of Economics for Ph.D in economics with Abraham Lioui as supervisor. President Fellowship (Milgat HaNasi). 7500 N.I.S per month (about 2150\$/month). Not hold for private reasons.

Languages

English Bilingual - TOEIC 855.

Hebrew Read and spoken.

Other skills

Languages HTML, LaTeX, XML, Excel-VBA (basics), PHP/MySQL, Java (basics), C++ (basics).

Softwares MatLab, Mathematica, MathCAD, Maple, Scientific WorkPlace, Bloomberg, Reuters, MS Office, MS Project, SAS, Eviews, Stata, SPSS/SPAD, Dynare, RATS (basics), DataStream.

Other activities

P.A.D.I. diving diploma (40 meters) without assistance (2 stars).

padi.com

World Bank - Université Paris 1 Panthéon Sorbonne diploma in development economics.

worldbank.com

Global Management Challenge - Euromanager semi finalist with

Université Paris 1 Panthéon Sorbonne (2006) and **ESCP-EAP** (2007).

euromanager.fr