

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.

Education2006 - 2010 exp. **Université Paris 1 Panthéon Sorbonne (CES) - ESSEC Business School** - *Ph.D / Doctorate in Economics*.

Subject: « Money, Inflation and Monetary Policy in New Keynesian DSGE Models ».

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

2005 - 2006 **Paris School of Economics (PSE)** - *Master of Philosophy 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 positionsSep. 09 to Jun. 10 **Teaching assistant (ATER)** **Université Paris 1 Panthéon Sorbonne** - Paris univ-paris1.frField: **International monetary relations**

Level: Third year (L3/Undergraduate)

Supervisor: Christian Bordes

Time: 96h

Previous positionsOct. 06 to Sep. 09 **Teaching assistant** **ESSEC Business School** - Cergy essec.eduField: **Macroeconomics**

Level: Third year (L3/Undergraduate)

Supervisor: Radu Vranceanu

Time: 36h

Feb. 2007 to Sep. 09 **Teaching assistant** **Université Paris 1 Panthéon Sorbonne** - Paris univ-paris1.frField: **International monetary relations**

Level: Third year (L3/Undergraduate)

Supervisor: Christian Bordes

Time: 36h

Feb. 2009 to Jun. 09 **Teaching assistant** **Cergy-Pontoise University** - Cergy u-cergy.frField: **Economic Growth**

Level: Fourth year (M1/Undergraduate)

Supervisor: Lise Patureau

Time: 36h

Feb. 2008 to Jun. 09 **Teaching assistant** **ESCP Europe** - Paris escpeurope.euField: **Finance**

Level: Third year (L3/Undergraduate)

Supervisor: Pramuan Bunkanwanicha

Time: 36h

Feb. 2008 to Jun. 08 **Teaching assistant** **ESSEC Business School** - Cergy essec.eduField: **Statistics**

Level: Third year (L3/Undergraduate)

Supervisor: Marie Kratz

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.

June 2003 to Sept. 03 *Credit analyst* **Crédit Mutuel Entreprise** - Nice camefibanque.fr

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), 20th International Conference, Las Vegas, United States, May 23-26, 2010. "Money and Risk Aversion in a DSGE framework: a Bayesian application to the Euro Zone" with André Fourçans.

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).

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.

Working Papers

Benchimol, Jonathan & Fourçans, André, 2009. "Money in a DSGE framework with an application to the Euro Zone," ESSEC Working Papers DR 09005, ESSEC Research Center, ESSEC Business School.

Money and Risk Aversion in a DSGE framework: a Bayesian application to the Euro Zone (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

References supplied on request