

Jonathan BENCHIMOL

75009 Paris, France.

+33(0)6 10 16 14 12

jonathan@benchimol.name

- French

- 17 January 1981

- Driving license

- Married, 1 child

Education

- 2006 - 2012 **Ph.D.** in Economics at **ESSEC Business School** (expected).
 2006 - 2011 **Ph.D.** in Economics at **University Paris 1 Panthéon Sorbonne**.
 Fields: Monetary Economics, Bayesian Estimations and New Keynesian DSGE models.
 Ph.D. thesis: « Money and risk aversion in new Keynesian DSGE models ».
 Supervisors: André Fourçans (ESSEC and THEMA) and Christian Bordes (Paris 1 Panthéon Sorbonne University).
- 2005 - 2006 **M.Phil.** in Quantitative Economics at **Paris School of Economics**.
 Fields: Quantitative and Monetary Economics.
 Master thesis: « Monetary policy innovations ».
- 2004 - 2005 **M.Sc.** in Management at **Grenoble Ecole de Management** (Graduate School Program).
 Fields: Financial Management, Derivatives and Corporate Finance.
 Master thesis: « Risks of short lifecycle products ».
- 2001 - 2004 **Engineer diploma** in Quantitative Finance at **Ecole Internationale des Sciences du Traitement de l'Information**.
 Fields: Computer Sciences, Mathematics and Finance.
 Master thesis: « Portfolio management under financial frictions ».
- 1999 - 2001 **Maths Sup / Maths Spé** (CPGE).
 Fields: Mathematics and Physics.
 Preparation for the competitive entrance examination to top French engineering graduate schools.

Teaching activities

February 2012	Teaching assistant at ESSEC Business School (Cergy) - Quantitative economics		
Field: New Keynesian DSGE models: theory and practice	Level: Ph.D.	Language: English	
Supervisors: André Fourçans, Estefania Santacreu-Vasut.	Volume: 6 hours		
February 2012	Teaching assistant at ESCP Europe (Paris) - Economics		
Field: Monetary and prudential policies	Level: M1/Graduate	Language: English	
Supervisor: Gaël Giraud.	Volume: 3 hours		
September 2010 to Sept. 2011	Teaching assistant at Paris 1 Panthéon Sorbonne University (Paris) - Monetary Economics		
Field: Monetary policy	Level: M1/Graduate	Language: French	
Supervisors: Christian De Boissieu, Christophe Boucher.	Volume: 54 hours		
September 2006 to Sept. 2011	Teaching assistant at Paris 1 Panthéon Sorbonne University (Paris) - Monetary Economics		
Field: International monetary relations	Level: L3/Undergraduate	Language: French	
Supervisors: Christian Bordes, Christophe Destais.	Volume: 126h (2010-11); 90h (2009-10); 36h (2006-09)		
September 2006 to Sept. 2010	Teaching assistant at ESSEC Business School (Cergy) - Macroeconomics		
Field: Macroeconomics	Level: L3/Undergraduate	Language: French	
Supervisor: Radu Vranceanu.	Volume: 12 hours per year		
January 2008 to June 2010	Teaching assistant at ESCP Europe (Paris) - Finance		
Field: Finance	Level: L3/Undergraduate	Language: French	
Supervisor: Pramuan Bunkanwanicha, Christophe Thibierge.	Volume: 30 hours per year		
January 2009 to June 2009	Teaching assistant at Cergy-Pontoise University (Cergy) - Macroeconomics		
Field: Economic growth	Level: M1/Graduate	Language: French	
Supervisor: Lise Patureau.	Volume: 30 hours per year		
January 2007 to June 2008	Teaching assistant at ESSEC Business School (Cergy) - Statistics		
Field: Statistics	Level: L3/Undergraduate	Language: French	
Supervisor: Marie Kratz.	Volume: 12 hours		

Other activities

April 2012 **Trainer at Cargill** (Paris) - Econometrics

Professional training on econometrics with Eviews (two days) for Cargill's econometricians and forecasters.

January 2006 to January 2008 **Research assistant at Bar Ilan University** (Ramat Gan) - Quantitative Finance

Economic modeling and simulations on Matlab and Mathematica of the empirical part of the paper *Optimal benchmarking for active Portfolio Managers under linear or affine compensation schemes* (under the supervision of Abraham Lioui). Work in English.

January 2006 to January 2008 **Financial analyst at Seven Equities** (Paris) - Corporate Finance

Manager of five junior analysts. Economic and financial analysis (stocks, derivatives, hedge funds, bonds, commodities and forex) for Boursorama, Barclays, FXCM and ForexPros. Interviews on Bloomberg TV and LCI. Work in English and French.

June 2004 to January 2005 **Trader assistant at Leumi Bank** (Tel Aviv) - Derivatives

Computing of automates between Bloomberg and MS-Excel for advanced pricing methods. Front office trader assistant in the foreign derivatives division. Research assistant in order to compute a multi-trigger swaption Bermuda pricing system. Work on Matlab, Bloomberg and Reuters. Work in English.

June 2004 to January 2005 **Financial analyst at Arba Finance** (Tel Aviv) - Hedge Funds

Hedge funds portfolio optimization by using Mean-Variance-Skewness-Kurtosis-based portfolio optimization methods. Style management analysis of US and Canadian hedge funds. Work in English.

June 2003 to October 2003 **Credit risk analyst at Crédit Mutuel Entreprise** (Nice) - Corporate Finance

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

Research activities

Publication

- "Money and risk in a DSGE framework: a Bayesian application to the Eurozone". Journal of Macroeconomics, Elsevier, vol. 34, issue 1, March 2012, pages 95-111 (with André Fourçans).

Working papers

- "Money in the Production Function: a New Keynesian DSGE Perspective", 2012, revise and resubmit, Southern Economic Journal, Southern Economic Association.
- "Risk aversion in the Euro area", 2012, submitted.
- "The role of money and monetary policy in crisis periods: the Euro area case", 2012, ESSEC Working Papers WP 1201, ESSEC Research Center, ESSEC Business School (with André Fourçans).
- "Money and Risk Aversion in a DSGE framework: a Bayesian application to the Eurozone", 2010, ESSEC Working Papers DR 10005, ESSEC Research Center, ESSEC Business School (with André Fourçans).
- "Money in a DSGE framework with an application to the Eurozone", 2009, ESSEC Working Papers DR 09005, ESSEC Research Center, ESSEC Business School (with André Fourçans).

International conferences

- European Research Group (GdRE), 29th International Symposium, Nantes, France, June 28-29, 2012.
- International Finance and Banking Society (IFABS), 4th International Conference, Valencia, Spain, June 18-20, 2012.
- International Trade and Finance Association (IT&FA), 22th International Conference, Pisa, Italy, May 23-26, 2012.
- International Trade and Finance Association (IT&FA), 21th International Conference, Eilat, Israel, May 29-June 01, 2011.
- International Trade and Finance Association (IT&FA), 20th International Conference, Las Vegas, USA, May 23-26, 2010.
- International Trade and Finance Association (IT&FA), 19th International Conference, Beijing, China, May 27-30, 2009.

Other meetings

- French Economic Association (AFSE), 61th Congress, Paris, France, July 2-4, 2012.
- Spanish Economic Association (SAEe), 36th Congress, Málaga, Spain, December 14-17, 2011.
- French Economic Association (AFSE), 60th Congress, Nanterre, France, September 8-9, 2011.
- Monnaie Banque Finance Assurance Seminar, Paris I Panthéon Sorbonne University, Paris, France, April 14, 2010.
- Monnaie Banque Finance Assurance Doctoral Seminar, Paris I Panthéon Sorbonne University, Paris, France, June 16, 2011.

Refereeing

Applied Economics.

Summer school

5th Dynare Summer School on Dynamic Stochastic General Equilibrium modeling, Paris, France, June 22-26, 2009.

Non-academic publications

Economics of Money, Banking and Financial Markets - September 2008

Translation in French for Pearson Education France of exercises, problems and solutions of the book *Economics of Money, Banking and Financial Markets* (Frederic Mishkin). Available online on www.monnaie-banque.pearson.fr

How to select funds in a portfolio management framework ? - December 2007

Published in *Patrimoine et Marchés* #3.

International monetary relations - February 2007

Courses, exercises and solutions. Available online on www.jonathanbenchimol.com/teaching/international-monetary-relations

The Quiet Revolution, Central Banking Goes Modern - June 2006

Translation in French of the book *The Quiet Revolution, Central Banking Goes Modern* (Alan S. Blinder). Unpublished.

Qualifications

February 2012 Qualification for a position as an assistant professor in economics in French universities (CNU 05).
Qualification number: 12205227170.

Grants and Fellowships

August 2006 to August 2009: **Ph.D fellowship** at **ESSEC Business School** (Cergy)

Research fellowship of the Department of Economics for Ph.D in economics with André Fourçans as supervisor. 1220€per month.

August 2006 to August 2010: **Ph.D fellowship** at **Bar Ilan University** (Ramat Gan)

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. Not hold for private reasons.

Languages

French: Native.

English: Bilingual, TOEIC 855.

Hebrew: Read and spoken.

Spanish: Basic.

Other skills

HTML, SQL, LaTeX, XML/XSL, Excel-VBA, PHP/MySQL, Ajax, Java, C++, Matlab, Mathematica, MathCAD, Maple, Bloomberg, Reuters, Scientific WorkPlace, MS Office, MS Project, SAS, Eviews, Stata, SPSS/SPAD, Dynare, RATS, DataStream.