Curriculum Vitae

Stéphane GOUTTE, PhD, HDR
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Citizenship : French, born June 10th 1982, Paris.

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Website : https://scholar.google.com/citations?user=rjlI_cMAAAAJ&hl=en&oi=sra

Current Positions

Since 12/19 : Professeur des Universités - Full Professor - University Paris-Saclay, UMI SOURCE, IRD, UVSQ, France.
Since 01/12 : Associate Assistant Professor, Center for Research in Economic Analysis (CREA). University of Luxembourg.
Since 01/19 : Adjunct Professor, University of Calgary, Mathematic and Statistic Dept, Canada.
Since 01/19 : Visiting Professor, International School (VNU-IS), Vietnam National University, Hanoi.
Since 06/18 : Adjunct Professor, University of Ottawa, Telfer School of Management, Canada.
Since 01/14 : Member of the Chaire European Electricity Markets (CEEM) - Fondation Paris Dauphine.

Past Research Positions

09/13-11/19 : Maître de Conférences (HDR) - Associate Professor - (CNU 05) - University Paris 8.

02/16-02/19 : Visiting Professor, International School (VNU-IS), Vietnam National University, Hanoi.
07/10-08/13 : Researcher in Centre National de la Recherche Scientifique (CNRS), Laboratoire de Probabilité et Modèles Aléatoires (LPMA), University Paris 6 and 7.
09/08-08/10 : Member of the Mathematical Finance project MATHFI - INRIA and ENPC.

Academic Responsibilities

Since 01/21 : Deputy Director of the Laboratory UMI SOURCE, University Paris-Saclay

Since 01/21 : Member of Graduate School of Economy and Management, University Paris-Saclay.
Since 01/21 : Co-Head of the Master Economy, Politic and Institutions of University Paris-Saclay.
Since 01/21 : Co-Head of the Master Economy of Development and Sustainability of University Paris-Saclay.
Since 12/19 : Member of the Research Laboratory Council of UMI SOURCE, University Paris-Saclay.
10/17-11/19 : Member of the Research Laboratory Council of LED, University Paris 8.
01/14-09/18 : Director of the Bachelor Economic and Management at University Paris 8.
01/14-12/17 : Elected Member of the Recruiting Council, Department of Economics and Management University Paris 8

Research Interests

Energy and Commodity Derivatives ; Mathematical Finance ; Environmental economics ; Financial information and reporting ; Sustainability ; Climate and Green Finance ; Energy and Climate economics ; Financial reporting CSR ; Transversality ; Energy Transition.

Academic Degrees

13/10/2017 : Habilitation à Diriger des Recherches (HDR) in Economy (CNU 05) at University Paris Dauphine. Title : Finance, Mathematics and Industrial Economics : Applications to Energy and Commodities .

2006-2010 : PhD Metodi Matematici per l'economia, la finanza e l'impresa in co-tutel with University LUISS in Rome and University Paris XIII. (Italian Section 06 - CNU 05) and Applied Mathematics with University Paris 13 (CNU 26)
Title : *"Variance Optimal Hedging in incomplete market for processes with independent increments and application to electricity markets".*

2004-2005 : MSc (II) in Datamining and Informatics, University Paris 13.

2003-2004 : MSc (I) Applied Mathematics, University Paris 13.

2002-2003 : Bachelor Mathematics, University Paris 13.

Professional Experiences

03/07-09/07 : (Research Internship) - R&D Department, EDF, Team "Optimization, SImilation, Risks and Statistics for the energy markets" (OSIRIS).

10/05-12/05 : Senior Consultant in Financial Datamining - TMIS Consultants.

04/05-09/05 : Junior Consultant in Statistical Datamining. Numsight Marketing Expertise

Citations and rankings

REPEC Ideas : Average rank score percentile last 10 years, top 3% world
Google Scholar : https ://scholar.google.com/citations?user=rjlI_cMAAAAJ&hl=en&oi=sra

Research Activities

– **Published papers in Energy, Climate and Commodities Economics :**

[61] *"Asymmetric Cyclical Connectedness on the Commodity Markets : Further Insights from Bull and Bear Markets"* with Ben Amar, A. and Isleimeyyeh, M. (2022), The Quarterly Review of Economics and Finance.
[60] *"Commodity markets dynamics : What do cross-commodities over differentnearest-to-maturities tell us ?"* with Ben Amar, A., Isleimeyyeh, M. and Benkraiem, R. (2022), International Review of Financial Analysis.
[59] *"Economic drivers of volatility and correlation in precious metal markets"* with Dinh, T., Nguyen, D.K. and Walther, T. (2022), Journal of Commodity Markets.
[58] *"A fair and progressive carbon price for a sustainable economy"* with Boroumand, R.H., Porcher, T. and Peran, T., (2022), Journal Of environmental Management.
[57] *"Investors' attention and information losses under market stress"* with Philippas, D., Dragomirescu-Gaina, C. and Nguyen, D.K., (2021), Journal of Economic Behavior and Organization.
[56] *"Meteorological factors against COVID-19 and the role of human mobility"* with Damette O., Mathonnat C, (2021), Plos One, 16, (6).
[55] *"Corruption, economy and governance in Central Africa : An analysis of public and regional drivers of corruption"*, with Peran T., Porcher T., (2021) Finance Research Letters.
[54] *"Green finance and the restructuring of the oil-gas-coal business model under carbon asset stranding*

constraints" with Chevallier, J. and Guesmi, K. (2021), Energy Policy, 149.
[53] *"Climate and nomadic migration in a nonlinear world : evidence of the Historical China"* with Damette O., Pei Q., (2020), Climatic Change, 163.
[52] *"Modelling of Fuel- and Energy-Switching Prices by Mean-Reverting Processes and Their Applications to Alberta Energy Markets"*, with Lu, W., Arrigoni, A., Swishchuk, A. (2021), Mathematics, 9 (7).
[51] *"Equity-commodity contagion during four recent crises : Evidence from the USA, Europe and the BRICS"*, with Ayadi, A., Gana, M., (2021), International Review of Economic and Finance, 76.
[50] *"On the asymmetric relationship between stock market development, energy efficiency and environmental quality : A nonlinear analysis"*, with Mhadhbi, M. and Gallali, M. (2021), International Review of Financial Analysis, 77.
[49] *"Is It Possible to Forecast the Price of Bitcoin ?"*, with Chevallier, J. and Guegan, D., (2021), Forecasting 3 (2), 377-420.
[48] *"Diversifying equity with cryptocurrencies during COVID-19"*, with W.Goodell J., (2021). International Review of Financial Analysis.
[47] *"Approximate pricing formula to capture leverage effect and stochastic volatility of a financial asset"*, with El-Khatib Y., Makumbe Zororo S., Vives J., (2021) " Finance Research Letters.
[46] *"Emerging and advanced economies markets behaviour during the COVID ?19 crisis era"* with Belaid, F., Ben Amar, A. and Guesmi, K. (2021), International Journal of Finance & Economics, Forthcoming.
[45] *"The role of economic structural factors in determining pandemic mortality rates : Evidence from the COVID-19 outbreak in France "* with Péran T. Porcher T., (2020) Research in International Business and Finance, 54.
[44] *"Co-Movement of COVID-19 and Bitcoin : Evidence from Wavelet Coherence Analysis"* with Goodell (2021), Finance Research Letters, 38.
[43] *"Does Financial inclusion affect the African banking stability ?"* with Kouki I., Abid I., Guesmi K. 2020. Economics Bulletin, Vol. 40, Issue 1, pp. 863-879,.
[42] *"Hedging and diversification across commodity assets"* with Abid, I., Dhaoui, A. and Guesmi, K. (2020), Applied Economics, https ://doi.org/10.1080/00036846.2019.1693016.
[41] *"Contagion effects from US to MENA Equity Markets : The Role of Oil and gas"* with Jamali, I et Guesmi, K.à (2019) Energy Policy, 134.
[40] *"Banking Crises in Developing Countries ?What Crucial Role of Exchange Rate Stability and External Liabilities ?"* with Gaies, B. and Guesmi, K. (2019) Finance Research Letters 31 (2019) 436-447
[39] *"Potential benefits of Optimal intra-day electricity hedging for the environment : the perspective of electricity retailers"* with Boroumand, R.H. et Porcher, T. à(2019) Energy Policy, 132, 1120-1129.
[38] *"Does financial globalization still spur growth in emerging and developing countries ? Considering exchange rate"* with Gaies, B. and Guesmi, K. (2020), Research in International Business and Finance, Forthcoming.
[37] *"Worker Mobility and the Purchase of Low CO2 Emission Vehicles in France : a Datamining Approach."* with Boroumand, R, Péran, T et Porcher, T. (2019). European Journal of Comparatives Economics. Vol. 16, 2.
[36] *"Optimal Risk Management problem of natural resources : Application to oil drilling."* with Gaigi, M., Kharroubi, I. et Lim,T. J. Annals of Operations Research.
[35] *"The Value of Flexibility in Power Markets"*, with Vassilopoulos, P. (2019). Energy Policy, 125, p347-357.
[34] *"Commodities risk premia and regional integration in gas-exporting countries"*, with Abid, I., Guesmi, K., Urom, C. et Chevallier, J. (2019). Energy Economics, 80, p267-276.
[33] *"Contagion and Bond Pricing : The Case of the ASEAN Region"*, with Abid, I., Dhaoui, A. et Guesmi ; K. (2019) Research in Business and Finance, 47, 371-385.
[32] *"Optimal strategy between extraction and storage of crude oil."*, with Abid, I., Guesmi, K. et Makaouer, F. (2019). Annals of Operations Research, 281, (1-2), 3-26.
[31] *"FDI, banking crises and growth : direct and spill over effects"*, with Gaies, B. and Guesmi, K (2019), Applied Economics Letters, 26, (20), 1655-1658.
[30] *"What Interactions between Financial Globalization and Instability ? - Growth in Developing Countries"*, with Gaies, B. et Guesmi, K. (2019) The Journal of International Development, 31, (1), 39-19.
[29] *"Optimal management of an oil exploitation."*, with Kharroubi, I, et Lim, T. (2018). International Journal of Global Energy Issues. 41, (1/2/3/4), p69-85.

[28] *"On the study of conditional dependence structure between oil, gold and USD exchange rates."*, with Bedoui, R., Braeik, S. et Guesmi, K. (2018). International Review of Financial Analysis, 59, p134-146.
[27] *"The Asymmetric Responses of Stock Markets"*, with Guesmi,K., et Dhaoui, A. (2018). Journal of Economic Integration. 33 (1), p1096-1140.
[26] *"On the determinants of industry-CDS index spreads : Evidence from a nonlinear setting"*, with Guesmi,K., Dhaoui, A. et Abid, I. (2018). Journal of International Financial Markets, Institutions and Money, 56, p233-254.
[25] *"Estimation of Lévy-driven Ornstein-Ulhenbeck processes : Application to modeling of CO2 and fuel-switching"*, with Chevallier, J. (2017). Annals of Operations Research, 255, p169-197.
[24] *"Risk minimisation : the failure of electricity intra-day forward contracts"*, with Boroumand R.H., Porcher, S. and Porcher, T. (2017) International Journal of Global Energy Issues, 40, (5), p335-343.
[23] *"Intra-day hedging with financial options : the case of electricity."* with Boroumand R.H. (2017). Applied Economics Letters. Forthcoming.
[22] *"Jump evidence and volatility change in the dynamic of agricultural commodity spot prices."* with Boroumand R.H., Porcher, S. et Porcher, T. (2017). Applied Economics. Forthcoming.
[21] *"Cross-country performance of Lévy regime-switching models for stock markets"*, with Chevallier, J. (2017). Applied Economics. 42, (2), p111-137.
[20] *"The goodness-of-fit of the fuel-switching price using the mean-reverting Lévy jump process"*, with Chevallier, J. (2016). Studies in Nonlinear Dynamics & Econometrics (SNDE). 21 (1), p3-29.
[19] *"Hedging strategies in energy markets : the case of electricity retailers"*, with Boroumand R.H., Porcher, S. et Porcher, T. (2015). Energy Economics. 51, p503-509.
[7] *"Asymmetric evidence of gasoline price responses in France : a Markov-switching approach"*, with Boroumand R.H., Porcher, S. et Porcher, T. (2015). Economic Modelling. 52, p467-476.
[18] *"Tobin tax and trading volume tightening : a reassessment"*, with Damette, O. (2015). Applied Economics. 47, (29), p3124-3141.
[17] *"Detecting jumps and regime-switches in international stock markets returns"* avec Chevallier, J. (2015). Applied Economics Letters. 22, (13), p1011-1019.
[16] *"A Conditional Markov Regime Switching Model to Study Margins : Application to the French Fuel Retail Markets"*, with Boroumand R.H., Porcher, S. et Porcher, T. (2014). Energy Studies Review. 21 (2).
[15] *"Correlation evidence in the dynamics of agricultural commodity prices"*, with Boroumand R.H., Porcher, S. et Porcher, T. (2014). Applied Economics Letters. 21, (17), p1238-1242.
[14] *"A regime switching model to evaluate bonds in a quadratic term structure of interest rates"*, <ith Boroumand R.H. et Porcher, T. (2014). Applied Financial Economics, 24, (21), p1361-1366.
[13] *"Conditional Markov regime switching model applied to economic modelling."* (2014). Economic Modelling. 38, p258-269.

– **Published papers in Mathematical Finance :**

[12] *"A switching microstructure model for stock price"*, avec Hainaut, D. Mathematics and Financial Economics. (2019), Forthcoming.
[11] *"Regime-switching Stochastic Volatility Model : Estimation and Calibration to VIX options"*, with Amine, I. et Pham, H. (2017) Applied Mathematical Finance. 24 (1), p38-75.
[10] *"Mean variance hedging under multiple defaults risk"*, with Choukroun, S. et Ngoupeyou, A. (2015). Stochastic Analysis and Applications. 33, p757-791.
[9] *"The use of BSDEs to characterize the mean variance hedging problem and the variance optimal martingale measure for defaultable claims"* with Ngoupeyou, A. (2015). Stochastic Processes and their Applications. 125, p1323 - 1351.
[8] *"Dual optimization problem on defaultable claims"*, with Ngoupeyou, A. (2014). Mathematical Economics Letters, 1, (2-4), p47-54.
[7] *"Variance optimal hedging for exponential of additive processes and applications"*, with Oudjane, N. et Russo, F. (2014). Stochastics : An International Journal of Probability and Stochastic Processes. 86 (1), p147-185.
[6] *"Bessel bridges decomposition with varying dimension. Applications to finance"*, with Faraud, G. (2014).

Journal of Theoretical Probability. 27 (4), p1375-1403.
[5] *"Pricing and hedging in stochastic volatility regime switching models."* (2013). Journal of Mathematical Finance. 3 (1), p70-80.
[4] *"Continuous time regime switching model applied to foreign exchange rate"*, with Zou, B. (2013). Mathematical Finance letters. 8, p1-37.
[3] *"Defaultable bond pricing using regime switching intensity model"*, avec Ngoupeyou, A. (2013). Journal of Applied Mathematics and Informatics, 31 (3).
[2] *"On some expectation and derivative operators related to integral representations of random variables with respect to a PII process"*, with Oudjane, N. et Russo, F. (2013). Stochastic Analysis and Applications. 31 (1), p 108-141.
[1] *"Variance optimal hedging for discrete time processes with independent increments. Application to Electricity Markets"*, with Oudjane, N. et Russo, F. (2013). Journal of Computational Finance. 17 (2).

– **Proceedings and chapters in books :**

[1] *"Statistical method to estimate regime-switching Lévy model"*, with Chevallier, J. (2015). Stochastic Models, Statistics and Their Applications Springer Proceedings in Mathematics and Statistics. 122, p381-389.
[2] *"Shale gas in Europe : the mirage of jobs."*, with Porcher, T. PUF (2016)
[3] *"Mean-reverting Lévy jump dynamics in the European power sector*, with Chevallier, J. (2016). Climate Finance, edited by Galarraga, I. World Scientific Publishing.
[4] *"Operations Management of the Power Company in Presence of Carbon Costs"*, with Chevallier, J. (2016). Commodity Markets, Emerald Group.
[5] *"A Non-linear Approach to Measure the Dependencies Between Bitcoin and Other Commodity Markets"* wth Keddad, B. 2020 in *Recent Econometric Techniques for Macroeconomics and Finance.* Springer
[6] *"Weather, pollution and Covid-19 spread : a time series and Wavelet reassessment-19"* wth Damette, O. 2021 in *Energy Transition, Climate Change, and COVID-19 : Economic Impacts of the Pandemic.* Springer

– **Edited and Co-edited books :**

[1] *"20 ideas in energy"*, with Boroumand, R.H. and Porcher, T. (2015) Ed. De Boeck. ISBN-10 : 280419020X
[2] *"Mathematical Finance : Theories, Exercices and Simulations"*, (2015) Ed. De Boeck. ISBN-10 : 280419371.
[3] *"Handbook of Energy Finance : Theory, Pratice and Simulations"*, with Nguyen, K.D. (2020). World Scientific Publishing. https ://doi.org/10.1142/11213.
[4] *"International Financial Markets"*, with Chevallier, J., Guerreiro, D., Saglio, S. and Sanhaji, B. (2019). Routledge, Taylor & Francis.
[5] *"Financial Mathematics, Volatility and Covariance Modelling"*, with Chevallier, J., Guerreiro, D., Saglio, S. and Sanhaji, B. (2019). Routledge, Taylor & Francis.
[6] *"Handbook : Risk Factors and Contagion in Commodity Markets and Stocks Markets"*, with Guesmi, K. (2020), World Scientific Publishing. ISBN-13 : 978-9811210235.
[7] *"Cryptofinance and Mechanism of Exchange"*, with Saadi, S. (2020), Springer. ISBN 978-3-030-30738-7.
[8] *"Switching Models : With Applications to Crypto-Finance, Energy and Finance Markets"*, (2020), Chapman and Hall/CRC Financial Mathematics Series. Forthcoming.
[9] *"Advances in Managing Energy and Climate Risks, Financial, Climate and Environmental Sustainable Strategies"*, with Guesmi K., Homayoun Boroumand R. and Porcher T. (2021),Springer.

– **Articles in the media :**

[1 *"Why the liberalization of the energy sector does not benefit consumers"*, with Boroumand, R.H. and Porcher, T. (2015). La Tribune - 26/06/2015. More than 500 thousand readers.
[2] *"EDF : France can avoid an industrial and financial disaster"*, with Boroumand, R.H. and Porcher, T. (2016). La Tribune - 22/02/2016. More than 500 thusand readers.
[3] *"Fight against pollution : the paramount role of car manufacturers"*, with Boroumand, R.H., Péran, T. Porcher, T. (2016). Le Monde - 20/12/2016 - More than 2 millions readers.

Invited Researcher

Feb 2017 : Vietnam National University - Hanoi - (Vietnam).
Nov 2016 : Vietnam National University - Hanoi - (Vietnam).
October 2009 - April 2010 : Ecole Nationale des Ponts et Chaussées - ENPC - (France).
February - March 2012 : University of Luxembourg - (Luxembourg).

Grants and Awards

Sep 2020 - Sept 2024 : Grant of the Academic doctoral and research supervision (PEDR) by the French National University Council.

Dec 2018 : Award of $2000 from Pacific Institute for the Mathematical Sciences (PIMS) support for visiting the University of Calgary and University of British Columbia, Canada.

April 2018 : Best Paper Award at the 2018 International conference on Energy Finance, 14-15 April 2018. Beijing China.

March 2018 : Best Published Paper 2017 Award - At the XXVI. Annual Symposium of the Society for Nonlinear Dynamics & Econometrics held in Tokyo (March 19-20 2018). Best SNDE Paper 2017 Award for his work joint with J. Chevalier "On the estimation of regime-switching Lévy processes".

2006 - 2010 : Grant from the Région Ile de France for International PhD student.

Supervising

PhD : - Nguyen Thi Hoai An - Since 2017. *"Preschool Education, Well-being and Parental Investment : Theory and Empirical Evidence"*
- Dinh Thi Hong Theu - Since 2018. *"Financial role of precious metals in portfolio diversification"*
- Ahmed Ayedi - Since 2018. Cotutelle Tunisie *"Equity Market Contagion and Transmission Channels"*
- Mayssa Mahdhbi - Since 2020. Cotutelle Tunisie *"Development of financial markets, Financial Integration and Environmental qualities"*
- Haoxi Chen - Since 2021. China Found *"Climate and nomadic migration in a nonlinear world : evidence of the Historical China"*
- Hoang Viet Le - Since 2021. CIFRE *"Deep Learning Applications in Finance"*

DBA : - Adam Edwards, Canada, 2018-2021 *"A study of energy interdependencies, security, viability and advantages of renewable energy in canada"*
- Said El-Atiek, Egypt - 2019-2022 - *"Crisis Management of The Hospitality Industry in Egypt ? SUNRISE Hotels case study"*
- Catherine C. Bachoco, USA - Since 2021 - *"Imbalanced Fund Flow of Environmental Activities in Developed Countries : Unlocking the Lack of Inclusive Engagement in Environmental Sustainability"*

Referee, Editorial activities and Scientific Committee

Editorial board :

- Senior Editor of *Energy Policy* (JEPO), (2020 - ...)
- Subject Editor of *Journal of International Financial Markets, Institutions and Money* (JIFMIM), (2018 - ...)
- Senior Editor of *Finance Research Letters* (FRL), (2019 - ...).
- Associate Editor of *International Review of Financial Analysis* (IRFA), (2018 - ...)
- Associate Editor of *European Management Review* (EMR), (2018 - ...).
- Associate Editor of *Research in International Business And Finance* (RIBAF), (2019 - ...).

Conference Organizer : International Symposium on Entrepreneurship Blockchain and Crypto-Finance ISEBC, 24-25 Avril 2019, Tunis, Tunisie.
8th International Symposium on Energy and Finance Issues, ISEFI-2022, 23-24th May, Paris.

Scientific committee : International Vietnam Symposium in Banking and Finance, VSBF, 17-18 Nov 2016, Hanoi Vietnam ; VSBF, 26-28 Oct 2017, Ho Chi Minh City, Vietnam ; VSBF, 25-27 Oct 2018, Hue City, Vietnam ; VSBF, 24-26 Oct 2019, Hanoi, Vietnam.
2021, 2022.
5th International Symposium on Energy and Finance Issues, ISEFI-2017, 22-23 Mai 2017, Paris ; ISEFI-2018, 24-25 Mai 2018, Paris ; ISEFI-2019, 23-24 Mai 2019, Paris.
43th International Association for Energy Economics (IAEE), 21-24 June 2020, Paris, France.

Scientific Board : Comité de recrutement - MCF- CNU 05 - Université Paris Dauphine - 2018.
Comité de recrutement - MCF- CNU 05 - Université Paris 8 - 2015.
PhD committe - Président - Université Paris-Dauphine - Sana Ben Kebaier - Nov 2019.
PhD committe - Reviewer - Université de Lorraine - Camille Ait Youcef - Dec 2019.

Guest Editing :

- Guest Editeur : "Quantitative Energy Finance Applied to Environmental and Climate Problems" in International Journal of Global Energy Issues. (2018).
- Guest Editeur : " Impact of the liberalization and capitalization of energy market : a way for emerging countries" in European Journal of Comparative Economics. (2018).
- Guest Editeur : "Trends in Emerging Markets Finance, Institutions and Money" in Journal of Risk and Financial Management. (2019).
- Guest Editeur : "Price and Volatility Risk Premiums in the Commodity Markets" in International Journal of Global Energy Issues. (2020).
- Guest Editeur : "Modelling energy and commodity markets : A need for new directions ?" in Research in international Business And Finance. (2020).

Conferences, Seminars and Lectures

Conferences

- COVID-19 and structural break : exploring impact factors and co-benefits of public action for structural change, 17 Dec 2021, Paris, France.
- 3rd Australasian Commodity Markets Conference, 04-05 Avril 2019, Sydney, Australie.
- 3rd Commodity Markets Winter Workshop, 21-22 Fevrier 2019, Hanovre, Allemagne.
- Commodity and Energy Markets Association Annual Meeting 2018, 20-21 Juin 2018, Rome, Italy.
- Digital, Innovation, Entrepreneurship and Financing (DIEF-2018) 11-12 Juin 2018, Lyon.
- 6th International Symposium on Energy and Finance Issues (ISEFI-2018) 24-25 Mai 2018, Paris
- 2018 International conference on Energy Finance, 14-15 Avril 2018. Beijing China.
- 5th Paris Financial Management Conference (PFMC 2017) - 18-20 Dec 2017, Paris.
- 5th International Symposium on Energy and Finance Issues (ISEFI-2017) - 22-23 Mai 2017, Paris.
- Use of Markov switching theory to solve economic and financial problems - 17 Février 2017 - VNU International School, Hanoi, Vietnam
- Vietnam Symposium in Banking and Finance (VSBF-2016),17-18 Nov. 2016, Vietnam National University (VNU) Hanoi, Vietnam.
- European 4th International Symposium on Energy and Finance Issues (ISEFI-2016) 24-25 Mars 2016, Paris.
- European Workshop on Electricity Price Forecasting, Université Paris Dauphine, 28 Avril 2014.
- Mathematical and Statistical Methods for Actuarial sciences and finance (MAF 2014), University of Salerno, 22-24 Avril 2014.
- IMS on Finance : Probability and Statistics (FPS), Singapore, 19-21 Juin 2013.
- 6th SMAI Congress, Seignosse Le Penon (Landes, France), 27-31 Mai 2013.
- XIV Workshop on Quantitative Finance, University of Bologna, 24-25 Jan. 2013.
- Mathematical and Numerical finance workshop, University Paris 6, 8 Mars 2012.
- Energy Finance Conference, EFC 11. Wroclaw, 19-20 Dec. 2011.
- 9th Colloque Youth Probabilists and Statisticiens, Le Mont-Dore (Puy de Dôme), 3-7 Mai 2010.
- Stochastic and Finance Methods- ENPC, INRIA, University Marne la vallée, 5 Mars 2010.

Seminars

- CEMOTEV, UVSQ, France, 17 Sep. 2019.
- VNU International School, Hanoi, Vietnam, 17 Feb. 2017.
- ESG Management School, 10 April 2014.
- University Paris 8, 14 Oct. 2013.
- University Mans, 09 April 2013.
- University Evry-Val d'Essonne, 21 March 2013.
- BETA, University of Lorraine, 5 March 2013.
- University Paris XIII, 20 Feb. 2013.
- University Marne la Vallée and ENPC, 23 March 2012.
- University of Paris Dauphine, Nov. 2011.
- University Mans, 07 April 2011.
- University Cergy-Pontoise, 15 March 2011.
- University Rouen, 14 March 2011.
- University Paris XIII, 23 June 2010.
- University Paris 6 and Paris 7, 21 Jan. 2010.

Lectures

- Lecture in Energy Markets and Derivatives - 16 Nov. 2016, VNU International School, Hanoi, Vietnam