	Daniel Mantilla Garcia *Accounting, Law, Finance and Economics Department* Research Assistant Phone : +33 (0)4 93 18 99 66 Fax : +33 (0)4 93 83 08 10 E-mail : daniel.mantilla@edhec-risk.com daniel.mantilla@koris.intl.com

EDUCATION

2008 – Present

PhD in FINANCE Candidate, Residential track
EDHEC-Risk Institute – Nice, France
Research Interests: Return Predictability, Idiosyncratic Risk, Risk management and modelling, Asset Allocation, ALM, portfolio optimization, econometrics.

2006 – 2007

Master of Science in Risk & Asset Management
EDHEC Business School – Nice, France
EDHEC Foundation Scholarship

2001- 2005

Industrial Engineering (Bac +5)[1]
Universidad de Los Andes – Bogota, Colombia
Major: Operations Research and Statistics
Minor: Finance
Option Diploma in Applied Mathematics[2]
Option Diploma in Economics
Thesis: International oil price (WTI) analysis with Extreme Value Theory.

PROFESSIONAL EXPERIENCE

07/2010-Present

Research and Development Engineer
Koris International – Sophia Antipolis, France
- Software development of design and simulation of customizable ALM asset allocation strategies for Private Wealth Management.
- Improvement of dynamic asset allocation techniques for absolute return strategies.
- Support for asset allocation and risk management consulting projects for several European investment funds.

1 Five years degree program including dissertation
2 The Option Diploma is equivalent to an extra minor area

01/2008-06/2010 **Research Assistant**
EDHEC-Risk Institute – Nice, France
- Support for several consulting projects for European investment funds with Asset-Management International Consulting (consulting linked to the Institute at the time)
- Risk management and Asset allocation software developing
- Robust equity portfolio construction applied on constituent stocks of commercial indices, assisting Prof. Martellini on the Journal of Portfolio Management 2008 paper: "Towards the design of better equity benchmarks: Rehabilitating the tangency portfolio from modern portfolio theory"

06/2007-12/2007 **Intership** (followed by Lionel Martellini)
EDHEC-Risk Institute – Nice, France
- Developed simulation tool to test ALM investment strategies
- Research Assistance for papers on Asset Pricing and equity portfolio construction with intensive stochastic volatility modelling

08/2004-05/2006 **Financial Consultant, Analyst**
Advance Consultores – Bogota, Colombia
- Valuation of an infrastructure project
- Determined impact of Colombian energy-price regulation on two particular firms
- Studied energy price regulations in Colombia and explained it to the consultants team
- Data Bases handling and performed firm/sector comparative financial analysis
- Worked in team with economists, engineers and lawyers.

LANGUAGES

- **English**: Fluent
- **Spanish**: Native speaker
- **French**: Fluent
- **Programming languages**: Matlab, Excel/VBA, Splus (basic) R (basic), Latex.

RESEARCH

"Idiosyncratic Risk and the Cross-Section of Stock Returns", with Rene Garcia and Lionel Martellini. (*WP*).
"Returns Predictability and Structural Change Uncertainty", with Vijay Vaidyanathan. (*WP*).

Msc. Risk and Asset Management Thesis: "Optimal Portfolio Selection: An Integrated Extreme Risk Management Approach" published at *Les Cahiers du Centre No.3, du centre de professions financiers 2008*.

EGN. Thesis: "Análisis del Precio Internacional del Petróleo con la Teoría del Valor Extremo" selected for the 2006 Industrial Engineering Techincal Paper contest at Los Andes University.

MISCELANEOUS

Award winning Msc. thesis of Economics and Finance national (French) contest
"Concours des mémoires de l'économie et de la finance 2008", AFGAP and PRMIA(Professional Risk Managers' Association) price.

EDHEC-Olympia Alternative Investments, 2006 Scholarship summer seminar.