EDHEC
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Professor Meyfredi is Dean of Faculty. He teaches mostly applied courses such as Financial Calculus and Trading. Professor Meyfredi has published major research on the pricing of bond and derivatives. His recent research deals with Hedge Fund Replication, which constitutes a very hot topic for both academics and practitioners. Professor Meyfredi is now conducting two research projects in asset pricing and market microstructure at the EDHEC-Risk Research Center, which aims to become one the most important European Research Center in asset management.

EDUCATION

2000	**Doctorat en Sciences de Gestion**, University of Aix Marseille III, Dissertation subject: "Term Structure of Interest Rates, Default Risk Valuation, and Convertible Bond Pricing". *Highest Honors with Distinction. Award proposal.*
1996	**DEA de Banque et Finance**, Faculty of Applied Economics, University of Aix-Marseille III . Thesis: “Convertible Bond Pricing: A dissociated Approach” - Dean’s List
1995	**Diplôme d’Ecole Supérieure de Commerce**: Ecole Supérieure Libre des Sciences Commerciales Appliquées (ESLSCA), Major: Financial Markets. Dean’s List

TEACHING EXPERIENCE

Sept. 2001 - Present	**Professor,** EDHEC Business School, Lille
1999 - 2001	**Temporary Lecturer and Researcher**, Faculty of Business Administration and Economics, University of Toulon,Var

PROFESSIONAL NON-TEACHING EXPERIENCE

2008-Present	**Dean of Faculty, Edhec Business School**
2006 – 2008	**Head of Accounting Law and Finance Department, Edhec Business School**
2002 – 2006	**Head of Economics and Finance Department , Edhec Business School**
2001 - Present	**Manager of the Edhec-Société Générale Trading Room**
1996 - 2001	**Network Administrator** and **Webmaster** at the Center for Financial Research, University of Aix-Marseille III
1996 - 1999	**Research Assistant** in Financial Markets, Faculty of Applied Economics - University of Aix-Marseille III

PUBLICATIONS

Articles

"Passive Hedge Fund Replication - Going Beyond the Linear Case", with Amenc, N., Martellini, L. and Ziemann, V. European Financial Management Journal (Forthcoming).

"Passive Hedge Fund Replication: A critical assessment of existing techniques", with Amenc, N., Gehin, W. and Martellini, L. Journal of Alternative Investment, vol 11, Fall 2008.

« A copula Approach to Value-at-Risk Estimation for Fixed Income Portfolios », with Martellini, L. Journal of Fixed Income, 2007.

« Mécanisme de formation des prix sur le marché obligataire français », with Grimonprez, E. Banque & Marchés, 2005.

« Evaluation des obligations et prise en compte du risque de défaillance de l'entreprise : Une étude du modèle de Longstaff et Schwartz sur le marché français », *Banque & Marchés*, n°43, novembre-décembre,1999.

« Réseaux de Neurones et lissage de la fonction d'actualisation sur le marché des OAT démembrées », with Bolgot, S. *Banque & Marchés* n°35, juillet-août,1998.

Refereed Conference Papers

"Passive Replication of Hedge Fund Performance: is it for real?", Edhec Asset Management Days, Geneva (Switzerland), March 2007.

With Jokung, O.: "Improving the Market Model: The 4-State Model Alternative" 11th Global Conference for Finance Las Vegas (USA), April 2004.

With Grimonprez , E. : « Mécanisme de formation des prix sur le marché obligataire français », International Conference of the French Finance Association, Lyon (France), June 2003.

With Grimonprez, E.: "Price discovery on the French Bond Market", 6th Conference of the Swiss Society for Market Research, Zürich (Switzerland), April 2003.

"Convertible Bond Pricing: Using two different Interest Rates", 5th Conference of the Swiss Society for Market Research, Basel (Switzerland), April 2002.

Working Papers

"The Myths and Limits of Passive Hedge Funds Replication", with Amenc, N., Géhin, W. and Martellini L., Edhec Risk and Asset Management Research Centre, February 2007.

"A Copula Approach to Value-at-Risk Estimation for Fixed-Income Portfolios", with Martellini, L., Edhec Risk and Asset Management Research Centre, December 2006.

"Risk measurement of fixed income securities: A copula study", Edhec Risk and Asset Management Research Centre, September 2006.

" Is there a Gain to Explicitly Modelling Extremes? A Risk Management Analysis", Edhec Risk and Asset Management Research Centre, September 2005

"Toward the Integration of Extreme Values in Obtaining the Value-at-Risk", Edhec Risk and Asset Management Research Centre, December 2003.

"4-State Model vs Market Model: Part I", with O. Jokung, December 2002.

« Option d'échange d'une obligation contre une action : une extension du modèle de Margrabe », in *Les travaux du CETFI*, octobre 2000.

« Evaluation du Droit de Conversion des obligations convertibles : une étude comparative », with Pr. C. BENSOUSSAN, in *Les travaux du CETFI* octobre 1997.

Work in Progress

"4-State Model vs. Market Model : Part II" with O. Jokung

"Measuring and Pricing Risk in A Quadrant-Dependent Model", with Garcia, R. and Jokung, O.

Participation in Research Meeting

Discussant: Market Microstructure Session, Strasbourg, June 2002, Lyon June 2003; Asset Management Session, SGF Conference Zurich 2003, International Financial Markets Session, GFC Conference Las Vegas 2004…

Referee: Econometrics of financial Markets, SGF conference April 2004

RESEARCH INTERESTS

- Bond and Derivatives Valuation
- Term Structure of Interest Rates
- Bond Market Microstructure
- Trading strategies

EDITORIAL BOARD

- "Risques"

PROFESSIONAL ASSOCIATIONS

- Member of the French Finance Association

TEACHING SPACIALITIES

- Financial Reasoning: Financial Calculus, Bonds and Equity Valuation, etc.
- Financial Theory: Microeconomics and Portfolio Theory
- Portfolio Management (Trading Room)
- Trading and Market Making (Trading Room): on FX, Options and Bond Markets
- Mathematics: Probability and Statistics
- Financial Markets: Market Microstructure