Maxime Auberson

PH.D. IN FINANCE

Portfolio Optimization, Asset Pricing, Data Analysis

Profile

Young professional holding a Ph.D. in Finance with a focus on Asset Pricing and Portfolio Management. My research has enabled me to challenge existing models and develop my own. With strong quantitative skills and a deep understanding of financial markets, I am eager to apply my expertise in quantitative analysis, strategy optimization, and risk management to create value.

Areas of Expertise

- ✓ **Asset allocation and portfolio management**: creation, derivation, and estimation of models tailored for optimizing risk-return objectives
- ✓ **Quantitative methods in finance**: derivatives, equity, and fixed income pricing; Monte Carlo methods; stochastic calculus
- ✓ **Financial econometrics**: model estimation for risk management and asset pricing; time-series analysis
- ✓ **Teaching**: presentation, communication of complex concepts to broad audiences

Employment History

Teacher, Swiss School for International Relations, Geneva

SEPTEMBER 2024 — PRESENT

- In charge of the Financial Analysis course (Bachelor-level)

External Consultant and Quantitative Analyst, Geneva

JANUARY 2017 — PRESENT

- Produced, translated, and reviewed financial exams for AZEK, Zurich
- Wrote a chapter on Option Pricing in a brochure for HEG-FR, Fribourg
- Automatized processes and performed quantitative portfolio analysis for an investment advisory firm (stock selection, back-testing, simulations)
- Conducted forward-looking risk analysis (GARCH models) for an asset manager
- Priced Structured Products (Reverse Convertibles) as part of an expertise

Research and Teaching Assistant, GSEM, University of Geneva

AUGUST 2016 — AUGUST 2022

- In charge of Bachelor and Master-level finance courses: conducted regular seminars; wrote, managed, and corrected exams; provided support and monitored students' projects
- Provided support in ongoing research: data analysis, model estimation

Education

Ph.D. in Finance, Swiss Finance Institute, University of Geneva

OCTOBER 2015 — OCTOBER 2023

Thesis title: Three Essays on Asset Pricing and Portfolio Management

Supervisor: Prof. Tony Berrada; one semester in 2019 as a Visiting Researcher at Boston University, Boston, hosted by Prof. Jérôme Detemple

M.Sc. in Wealth Management (GEMWeM), University of Geneva

SEPTEMBER 2013 — JUNE 2015

Best global average; exchange semester at the University of Saint-Gall in 2014

Details

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Switzerland
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NATIONALITY

Swiss

Links

LinkedIn
Personal Website

Personal Skills

Collaboration
Thoughtful risk-taking
Analytical mindset
Resilience and self-reflection
Pedagogy and empathy
Analyze, synthesize, explain

Computer Skills

MATLAB
LaTeX
Python
Microsoft Office
Stata
Bloomberg
VBA

Languages

French
English
German
Italian

Certifications

Chartered Alternative Investment Analyst (CAIA)

Level I completed