

Ludovic CALES

Curriculum Vitae

Education

2005 **Master in Economics and Finance, with Honours**
Ca'Foscari University, Venice, Italy

1997-2000 **Engineer in Applied Mathematics and Modelling (Master's degree)**
CUST - Blaise Pascal University, Clermont-Ferrand, France

Employment History

From July 2005

GRETA / CA'FOSCARI UNIVERSITY, Venice, Italy

Acting as a **Research Assistant** in the **department of Economics** (10/2005 - ...)

I am working on two different projects:

- Study of the risk exposure of Hedge Funds using models based on the Markov switching model developed by Hamilton.
- Study of the retirement choice, of Italian workers, depending on the retirement policies (based on the option valuation developed by Stock e Wise)

Environment: Time Series, Econometrics, GAUSS, STATA, EViews

Acting as a **trainee** in **GRETA** (research centre) (07/2005 – 09/2005)

- Study of contagion and interdependence among financial markets, i.e., study of variance dynamics and structural breaks of correlations
- Empirical verification on international indices

Environment: EViews, GAUSS, Econometrics

From May 2001
To September 2004

APTUS, Versailles, France

Acting as a **consultant**

Mission in a THALES project (9 months)

Software Engineer

Environment: Linux, C++, Oracle, SQL

Mission in SOCIETE GENERALE, DEAI (Derivatives Dpt.) (2 years and 7 months)

Software Engineer

- In the **Market Access** team, development of servers which forward traders' orders to and receive data from the markets (EuroNext LIFFE, EUREX, SIBE,

MTA/MCW, ...)

- Main point of reference for the Spanish market. Many contacts with the Markets.
- Frequent use of financial knowledge in order to do tests, compliances and dress rehearsals.

Environment: Stocks, Derivatives, Indices
UNIX, Windows, C++, STL, CVS, ...

From December 2000
to March 2001

Crédit Agricole Indosuez Luxembourg, Luxembourg

Acting as **Software Engineer**, support of back/middle office applications.

Environment: Cash, JCL

From February 2000
to September 2000

Centre for Research on Transportation, Montréal, Canada

Acting as a **Trainee/Research Assistant**, resolving a network design problem.

Environment: Operational Research, UNIX, C++, Abacus

From June 1999
to August 1999

Hydrographical and Oceanographic Centre of the Navy, Brest, France

Acting as a **Trainee/Research Assistant**, modelling oceanic streams, using a multi-layer balance model.

Environment: UNIX, Fortran, Partial Differences Equations

15 July 2006