Loïc Maréchal

Institute of Financial Analysis
Rue Abraham-Louis Breguet, 2
CH-2000 Neuchâtel, Switzerland

Phone : +41 32 718 15 77
Mobile : +41 76 754 29 90

Email : loic.marechal@unine.ch
URL : University page

Born : January 25, 1984—Suresnes, France
Nationality : French

Current position

PhD candidate and teaching assistant, Institute of Financial Analysis, Neuchâtel

Areas of specialization

Commodity derivatives ; Asset pricing ; Risk management ; Algorithmic trading

Professional & academic appointments

2015–now PhD candidate and teaching assistant—University of Neuchâtel, Neuchâtel
2015 Scientific collaborator—University of Neuchâtel, Neuchâtel
2014–2015 Senior commodity market analyst—Cargill, Geneva
2011–2013 Commodity market analyst—Platts, Lausanne
2011–now Algorithmic trader—Own account, Lausanne
2009 Commodity market analyst (internship)—Bunge Mathematical Institute, Warsaw
2008 Operator (internship)—Cargill, Amsterdam

Education

2009 MSc in Finance, Paris Nanterre University and Warsaw School of Economics
2007 Maîtrise in Management Science, Versailles Saint-Quentin-en-Yvelines University
2005 BSc in Economics, Versailles Saint-Quentin-en-Yvelines University

Research & conferences

Working papers

"Commodity index funds : The price impact of the roll on commodity futures contracts" (with Prof. Michel Dubois)
"A comprehensive look at commodity volatility forecasting"

Conferences

2019 New Zealand Finance Meeting, Auckland—Talk : "A comprehensive look at commodity volatility forecasting" (forthcoming)
SFM Conference : Volatility and Big Data Analysis in Financial Markets, Taipei—Talk : "A comprehensive look at commodity volatility forecasting" (forthcoming)
ESSEC Workshop on Nonstandard Investment Choice, Paris—Talk : "Commodity index funds : The price impact of the roll on commodity futures contracts" (forthcoming)
Derivatives Markets Conference, Queenstown—Talk : "Commodity index funds : The price impact of the roll on commodity futures contracts"
IAF research day, Neuchâtel—Talk : "A comprehensive look at commodity volatility forecasting"
2017 Commodity and Energy Markets Annual Meeting, Oxford

Teaching experience

University of Neuchâtel

2016–now Principles of Finance (BSc level, lecture substitute and T.A. for Profs. Michel Dubois and Tim Kroencke)
Current Issues in Portfolio Management (MSc level, T.A. for Profs. Michel Dubois and Tim Kroencke)
Research in Financial Analysis (MSc level, T.A. for Profs. Michel Dubois and Tim Kroencke)
2016–2018 Portfolio Management (MSc level, T.A. for Prof. Michel Dubois)

University of Geneva

2019 Finance exercises session for the LL.M. Tax. program

University services

MSc theses supervision (with Prof. Michel Dubois)

2018 Nelo, "Earnings quality and stock performance"
2017 Kallel, "Risk-return trade-off under target prices dispersion"
Da Silva, "Does forecast consistency lead to superior recommendations ?"
Tsilyk, "What is the value of recommendations revisions beyond that of target prices ?"
2016 Casamayor, "The Effect of credit rating announcements on stock price"

Di Giorgio, “The low volatility effect : Exploring the anomaly to enhance low volatility investing”
Hodel, “Target price dispersion and the cross section of stock returns”
Negatina, “Credit risk and financial distress : European evidence”

Miscellaneous

2017–now Creation and yearly delivery of a course : “Introduction to web scrapping and textual analysis in Java” (MSc level)
2016–now Talks during various University promotion events and orientation days
2019 Creation and delivery of a first year BSc welcoming class : “À quoi servent les mathématiques en sciences économiques ?”
2016–2019 Databases management for the Institute of Financial Analysis
2017–2018 Member of the ASECO, (PhD candidates association)

Coursework beyond PhD requirements

2019 “CUSO Summer School in Statistics”, Villars-sur-Ollon (Profs. Finn Lindgren, University of Edinburgh, Ryan Tibshirani, Carnegie Mellon University, and Darren Wilkinson, Newcastle University)
“Behavioral Finance joint with Swiss Finance Institute”, Gerzensee (Prof. Kent Daniel, Columbia University)
“Practical Introduction to Machine Learning and Deep Learning”, Neuchâtel (Profs. Eliane Maalouf and Jacques Savoy, University of Neuchâtel, and Marcus Liwicki, University of Fribourg)
2018 “Volatility Modeling”, Gerzensee (Prof. Tim Bollerslev, Duke University)
“Market Microstructure Summer School”, Stockholm (Profs. Thierry Foucault, HEC Paris, and Albert Menkveld, Vrije Universiteit Amsterdam)
2016 “Current Methods for Web-Based Data Collection and Analysis”, Bristol (Prof. Andrew Leone, University of Miami)

Miscellaneous

Programming languages & IT skills

Fully proficient with R, Java, C#, LaTeX
Basic knowledge of Python, FIX protocol, Markdown

Languages

French (mother tongue), English (fluent)

Last updated : 26 septembre 2019