Sylvain Barthélémy

CURRICULUM VITAE

TAC ECONOMICS
La Saigeais, 35140 Saint Hilaire des Landes, France
Tel. +33 2 99 39 31 40
sylvain.barthelemy@taceconomics.com

RESEARCH INTERESTS

My research interests lie in machine learning, AI and statistical analysis. I am dealing with issues related to research and development of innovative ideas and products in the fields of finance, economics and life science.

PAST AND PRESENT POSITIONS

CEO, TAC ECONOMICS, since 2015
General Management and Research

Founder, Gwenlake, since 2021
General Management and Research

Research Director, TAC, 2007 - 2014
Management of Research

Economist, TAC, 1995 - 2006
Macroeconomic Analysis and International Economics

Statistical Expert, ESC Rennes / Rennes School of Business, 1994 - 1995
Statistical Analysis and Software Development

RESEARCH AND TEACHING ASSIGNMENTS

Research Fellow at the Centre de Recherche en Economie et Management, since 2021
CNRS UMR 6211
Research in Macroeconomics and Machine Learning

Lecturer, HEC Paris, since 2019
CEMS Master in International Management

Associate Professor, Université de Rennes, since 2018
Master's Level Teaching: Data Science, Big Data and Data Engineering

EDUCATION

Master's degree in Monetary Economics, 1995
Université de Rennes, France

LANGUAGES

English
Full professional proficiency

French
Native or bilingual proficiency

Spanish
Elementary proficiency

CONFERENCES AND SCIENTIFIC ORGANIZATIONS

Vice President, Forecasting Financial Markets Association, since 2015
Management, Scientific Committee and Conference Organization

President, Rennes Data Science, since 2021
Management, Scientific Committee and Data Challenge Organization

PROFESSIONAL BODIES

American Economic Association (AEA)

Global Association of Risk Professionals (GARP)

French Economic Association (AFSE)

French Finance Association (AFFI)

Ph.D. THESIS COMMITTEE MEMBER

Zhe Huang, *Challenge of the efficient market hypothesis with systematic trading: empirical research in the CFD market*, Université de Rennes, 2019.

Sandrine Lunven, *Determinants and transmission of monetary policy in China*, Université de Sciences Economiques et de Gestion d'Aix - Marseille, 2015.

Mai Lan Nguyen,, *Financial Contagion and Interactions between Financial Markets during Global Crises*, Université de Rennes, 2012.

STUDENTS SUPERVISED

Virginie Gauthier, Université de Rennes, 2022 (Ph.D., current).

Gabriel Deo, London School of Economics, 2021.

Virginie Gauthier, Université de Rennes, 2020.

Florent Maligne, Polytechnique/ENSAE, 2019.

Falilou Sambe, Université de Rennes, 2019.

Didier Liron, Université de Rennes, 2016.

Mélanie Coueffe, Université de Rennes, 2016.

Laura Toullec, Université de Rennes, 2014.

Adrien Thébault, Université de Rennes, 2013.

Hongnan Pan, Université de Rennes, 2013.

Matthieu Pautonnier, Université de Rennes, 2008.

Sandrine Lunven, Université de Rennes, 2007.

Thomas Senné, Université de Rennes, 2006.

ARTICLES

Worldwide Economic Recoveries from Financial Crises Through the Decades, written with M-E. Binet and J-S. Pentecote, Journal of International Money and Finance, April 2020.

US heatmap and recognition of economic cycles, written with D. Liron and S. Lunven, presented at the conference on Using Alternative Datasets for Macro Analysis and Monetary Policy, Bocconi University, Milano, October 2019.

Post-reorganization survival: a semi-parametric and non-parametric analysis of firm characteristics, written with L. A. Fattah, N. Levratto and B. Trempont. EconomiX Working Papers, 2016.

EU-China FDI in the 21st century: Who is ready for a "win-win" strategy? Written with T. Apoteker and S. Lunven. Conference on EU and Emerging Powers, European Parliament, Brussels, April 2013.

Forecasting short-term oil prices using a combination of data mining models, EURO-INFORMS Rome, July, 2013.

Forecasting Financial Crises and Recoveries, written with J-S Pentecote, Forecasting Financial Markets Conference, May 2012.

Les réseaux de neurones : Entrevue avec Laurent Bougrain et Sylvain Barthelemy, Revue Ethique Economique, Vol 9-1, April, 2012.

mdgTrack.org, a website designed to track progress on the Millennium Development Goals over more than 140 locations worldwide, 2011.

Self-Organizing Maps, Pattern Recognition and Financial Crisis, written with Matthieu Pautonnier, Forecasting Financial Markets 2011 Conference, May, 2011.

The Emergence of Chinese Multinational Companies (CMCs): Reality, Issues and Challenges, All China Economics International Conference, Hong-Kong, Dec. 2009.

Managing non-linearity and asymmetry in the forecasting of exchange rates: an illustration on the Euro-Dollar parity by using a recursive partitioning algorithm. To be published, written in March 2007.

Cost of capital and country risk in developing countries, Association Francaise de Science Economique (AFSE), June 2006.

Predicting financial crises in emerging markets using a composite non-parametric model. Emerging Markets Review 6 (2005), 363-375, Dec. 2005.

Validation of credit risk models. Getting ready for Basel II, Nov, 2004.

Early warnings on crisis in emerging markets using artificial intelligence, Presented at the GDR Conference on Monetary Economics and Finance, Orléans, May, 2004.

A typology of very small companies using self-organizing maps. Presented at the international IEEE conference on Systems, Man and Cybernetics, Washington, Oct. 8, 2003.

Genetic Algorithms and Financial Crises in Emerging Markets. Presented at the 18th International Conference in Finance, organized by the AFFI, Namur (Belgium), June 26, 27 and 28, 2001.

An evaluation of SMEs access to credit, written for the French Ministry of Industry and Finance, 2001.

Visibroker Configuration under JBuilder 4, published on www.developpez.com, Nov 2000.

Beginners guide to JBuilder: Hello World, published on www.developpez.com, Nov 2000.

Beginning with CORBA, published on www.developpez.com, April 1998.