Short biography:

Ms. Hayette GATFAOUI is associate professor at IESEG School of Management and teaches derivatives, market finance, financial econometrics and portfolio management. She obtained her Ph.D. at the University Paris 1 Panthéon-Sorbonne in November 2002. Her research focuses on the typology of financial risks and related interactions (e.g. correlation risk), particularly in equity, credit and energy markets, as well as on portfolio management (e.g. performance measurement), quantitative finance, SMEs and corporate governance. In partnership with the University Paris 1 Panthéon-Sorbonne, she worked on research projects funded by the European commission about systemic risk assessment (SYRTO project), and currently works on leading indicators of crises as well as detection of financial crises (i.e. complex networks' behavior, dynamic causal networks). She is also member of the Labex Refi on financial regulation, and she started working on energy markets in 2013. Focusing on commodity markets, she is interested in the use of (energy) commodities as portfolio diversifiers but also in the behavior of commodity prices (e.g. price characteristics and dynamics, extreme behaviors) as well as in the impact of (energy) commodity price fluctuations on firms and countries.