

# Jean-Marie, YAO



**Financial Engineer and Actuary**

## EXPERTISE

### **Actuary - Risk Management - Asset Management**

Investment Funds - Banks - Insurance

Econometrics - Statistics - Actuary

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## IT SKILL

<b>Statistical software</b>	:	StatPro, SPSS, Stata, Rats, Epi Info
<b>Econometrical software</b>	:	SAS, PcGive, Eviews, TSP
<b>Database</b>	:	WinSPAD, StatBox, Access, DB2, VBA
<b>System</b>	:	Windows
<b>Others</b>	:	Micropal, Feri, Morningstar Direct, Lipper, Datastream, Bloomberg

## ACTIVITIES

Since Oct. 2007: **Dexia Asset Management Luxembourg** –Luxembourg

**Fund Market Analyst** (*France, Monaco, Belgium, The Netherlands, Switzerland, Italy*)

- *Market structure studies*
- *Economic and statistical analysis.*
- *Strategic advisory*
- *Funds behaviour*

*Competences:* Asset Management / Statistics / Econometrics / Microeconomics / Competition / Market structure.

*Softwares:* SPSS, StatBox, VBA, Access, Excel, Bloomberg, Morningstar, Lipper

Apr. 2006-Oct. 2007 : **Carmignac Gestion Luxembourg** – Luxembourg

**Reporting Manager** – "Crossing point between Managers, the Marketing and the commercial team"

- *Market structure studies and follow-up of the relations with the partners*
- *Quantitative and financial Support to the commercial team*
- *Modelling performance attribution and risk management*
- *Improvement of the information strategies and management or RFP*
- *Transcription of financial structures in commercial strategies*
- *Implementation of an internal audit report and Private Banking support*

*Competences:* Actuarial tools /Asset Management / Risk Management / Internal Audit / Statistics / Econometrics

*Softwares:* StatPro, SAS, PcGive, StatBox, Eviews, Bloomberg

Jul. 2004/ Aug. 2005 : **Centre d'Econométrie, de Finance et de Gestion** - Paris  
**Cellule de Recherche en Economie Appliquée** - Luxembourg  
**Research Assistant -PhD Student:** "Strategies in investment funds industry"

- *Competitiveness in the financial centres*
- *Strategies of the investment fund firms in spatial competition.*
- *Fees setting in spatial competition*
- *Statistical Studies in investment fund industry*
- *Determinants of localization*

*Competences:* Asset Management / Risk Management / Econometrics/ Statistics / Microeconomy / Competition / Market structure.

*Softwares:* SAS, Pc Give, Eviews, SPSS, RATS, StatBox, VBA, Access, WinSPAD, HTML, Excel

Feb. 2003 / June 2003 : **Commission de Contrôle des Assurance de Paris, Actuary dept.** - Paris  
**Actuary trainee:**" Solvency margin analysis non life insurance"

- *Conception of a database on African non-life insurance companies.*
- *Analyze the solvency margin of those companies*
- *Setting typologies in French and African companies.*

*Competences:* Actuarial tools / Risk Management / Statistics / Econometrics

*Softwares:* SAS, Pc Give, Eviews, SPSS, StatBox, WinSPAD, Access, HTML

June 2002 / Sep. 2002: **Cellule de Recherche en Economie Appliquée** - Luxembourg  
**Research assistant-trainee:**" European banks determinants of profitability"

- *Data base of european banks*
- *Banks profitability in six European countries from 1992 to 1997.*
- *Panel analysis of a model with fixed individual effect.*

*Competences:* ALM / Risk Management / Econometrics/ Statistics / Microeconomy / Competition / Market structure.

*Softwares:* SAS, Pc Give, Eviews, TSP, SPSS, RATS, StatBox, WinSPAD, VBA, Access, Datastream

March 2001/ Sept. 2001: **Bici Bourse Sa (branch of BNP Paribas), Credit evaluation dept.-** Abidjan  
**Junior Analyst:** "Datamining in portfolio management"

- *Conception of dashboards for the follow-up of the financial products.*
- *Scoring approach for credit allocation*
- *Elaboration of periodic summaries*

*Competences:* ALM / Risk Management / Econometrics/ Statistics / Microeconomy / Competition / Market structure.

*Software:* Eviews, SPSS, VBA, Access, WinSPAD

### **International Financial Conferences**

2007: French Finance Association (AFFI) Annual Meeting 2007 (Bordeaux, France)

2007: 24<sup>th</sup> Symposium in money, banking and finance (Rennes, France)

2006: 23<sup>rd</sup> Symposium in money, banking and finance (Lille, France)

2005: Financial Management Association International, European conference (Siena, Italy)

2005: 22<sup>nd</sup> Symposium on Banking and Monetary Economics (Strasbourg, France)

## **PROFESSIONAL MEMBERSHIPS**

1. Financial Management Association -*International*
2. Association for Financial Professionals - *International*
3. American Finance Association -*International*
4. Econometric society - *International*
5. Centre de Recherche en Economie Mathématique, Finance et Gestion - *Paris*
6. Association Luxembourgeoise des Actuaires - *Luxembourg*
7. Junior Chamber International - *Luxembourg*

## **EDUCATION**

- 2003 : **Master of Actuarial Studies and Finance**  
[CESS Actuariat Finance]  
(*ENSAE*, Paris)
- 2002 : **Master of Econometrics and Finance**  
[DEA Econométrie Finance]  
(*Université Panthéon Assas*, Paris)
- 2001 : **Engineer in Statistics**  
[Ingénieur des Travaux Statistiques]  
(*ENSEA*, Abidjan)

## **Awards**

2005: **3rd Place Best Dissertation Paper in the category of Investments and Topics Related to Investment Consulting**

*Evelyn Brust Financial Research and Education Foundation (EBFRE Foundation)*  
*Investment Management Consultants Association (IMCA)*

2004-2005: **Luxembourg PhD Scholarship**

*Ministère de la Culture de l'Enseignement Supérieur et de la Recherche - Luxembourg*

## **OTHERS INFORMATIONS**

**French:** Native

**English:** Fluent

Birthday: **September 20<sup>th</sup>, 1975**  
**Single**

**Ivorian citizen**

## **ADRESS**

Jean-Marie YAO  
32 Rue Jean l'Aveugle  
L-1148 Luxembourg  
Tel: (00352) 691 865 845  
(00352) 26 20 10 31  
Email: [jean-marie.yao@ensae.org](mailto:jean-marie.yao@ensae.org)