Sonia DISSEM PhD Candidate in Finance

Address: University of Lille Tel: +33 65 273 68 49

> FFBC-Office T3.33 1 Place Déliot 59000 Lille

France

Mail: sonia.dissem@univ-lille2.fr



Citizenship: French and Tunisian

Maternity leave:

March 2015 - October 2015

CURRENT EMPLOYMENT

University of Lille, Lille School of Management Research Center

Research Assistant, October 2014 –

Teaching Assistant, September 2016 –

EDUCATION

University of Lille and Skema Business School Lille, France

PhD candidate in Finance, 2014 – (Expected Dec 2018)

Advisor: Professor Frederic Lobez

University of Lausanne, HEC, Lausanne, Switzerland

Visiting PhD, February – July 2017 Advisor: Professor Diane Pierret

University of Lille, Faculté de Finance Banque Comptabilité, Lille, France

Postgraduate Degree Master of Research in Finance and Banking with honors, 2014

Skema Business School Raleigh, North Carolina, USA

Postgraduate Degree Master of Science in Financial Markets and investments with honors, 2012

Institut des Hautes Etudes Commerciales de Carthage, Tunis, Tunisia

Undergraduate Degree in Finance with honors, 2010

RESEARCH INTERESTS

Banking, systemic risk, regulation

WORKING PAPERS

Correlation between the 2014 EU-Wide Stress test and market based measures of systemic risk (with Frederic Lobez), July 2016.

Asset Commonality as a systemic risk measure (with Diane Pierret)

CONFERENCES (*scheduled)

2017 EFMA Annual Conference* Main Session & Doctoral Seminar, Athens, Greece

World Finance Conference*, Cagliari, Italy

AFFI International Conference* PhD Workshop, Valence, France

Sonia Dissem (updated April 2017)

University of Lille and Skema Business School

International Conference of the Financial Engineering and Banking Society*, UK FRAP Finance, Risk and Accounting Perspectives Conference*, Cambridge, UK

2016 Doctoral Symposium Auckland Finance Meeting, New Zealand (Accepted Paper)

Vietnam Symposium in Banking and Finance, Vietnam (Accepted Paper)

TEACHING EXPERIENCE

2016 – University of Lille (teaching assistant): Quantitative management techniques

(Undergraduate students), Data analysis (Undergraduate students)

INDUSTRY EXPERIENCE

Feb – Jul 2014 CIC Nord Ouest (France), Sales Assistant

Supporting the business of the trading room on foreign exchange risk management, interest rate risk management and asset management - Reporting and administrative monitoring of operations - Writing commercial proposals in

asset management.

May – Oct 2012 Crédit Agricole CIB (France), COO Assistant

Participating in the fiscal year (P& L, Staff, Costs) - Following-up costs and results - Analyzing operational losses - Conducting reporting using Excel and

Access.

Jan – Jul 2011 Crédit Agricole CIB (France), Financial Controller Capital Markets

Analyzing and monitoring daily trading income - Writing new procedures - Analyzing the gaps using dashboards - Monthly and quarterly reporting of business results - Ensuring daily contact with users of Omega (the monitoring

tool of the trade performance of sales).

FELLOWSHIPS

University of Lille, PhD Scholarship, October 2014 – May 2018 University of Lille, CABRI fellowship, February – July 2017

Doctoral College Lille Nord de France fellowship, February – July 2017

OTHER SKILLS

Computer: Stata, Matlab

Languages: Fluent in English, French and Arabic

PERSONAL INFORMATION

Status: Married, two children aged 2 years

REFERENCES

Professor Frederic Lobez

Université de Lille - Droit et santé

Faculté de Finance Banque Comptabilité

2 Rue de Mulhouse BP109 59016 Lille, France

Phone: +33 32 090 76 24

E-mail: frederic.lobez@univ-lille2.fr

Professor Diane Pierret

Department of Finance, HEC

University of Lausanne – Extranef, 230

CH -1015 Lausanne, Switzerland

Phone: +41 21 692 61 28 E-mail: diane.pierret@unil.ch

Sonia Dissem (updated April 2017)

University of Lille and Skema Business School