Sébastien Duchêne (Born March1983, married, two children)

Current position:
PhD Candidate, University Côte d'Azur, and GREDEG (UMR 7321/CNRS)
Teaching assistant, University Côte d'Azur, Economics and Management Department
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Professional Position

2014-… PhD Candidate (Doctoral contract, fixed-term employment contract), University Côte d'Azur, and GREDEG (UMR 7321/CNRS), Nice.
Research Interests: Finance, Microeconomics, Cognitive Psychology, Bounded rationality. Lecturer in the Department of Economics and Management (Mathematics, Statistics, Finance, Economics, Economic conditions, Management).

2010-2013 : Corporate banker (Coverage, Natixis CIB, BPCE company), Marseille.
In charge of the deals between companies and Natixis corporate and investment bank.

2009-2010 : General Inspection (BPCE company), Marseille.
Audit of the « Société Marseillaise de Crédit », of the « Banque Populaire Provençale Corse ». Recommendations and reports for the Executive Management.

2008-2010 : Portfolio Manager (Equities and Bonds) (BPCE company), Paris.
Financial analysis, valuation and financial modeling, macroeconomic research, Portfolio Management of wealthy clients, market transactions, trading of stocks and bonds.

2007-2008 : Economist (Natixis CIB, BPCE company), Paris.
Macroeconomic research and asset allocation strategy.

2005-2007 : Finance Department (Apprenticeship contract, Banque Courtois, Société Générale Company), Toulouse.
Middle office IR swaps, Forex ("vanilla" products and exotic derivatives), Balance sheet and cash management.

2005: London Stock Exchange (internship, Axent Capital, hedge fund)
Trading (Equities, bonds, commodities), investor Relations.

Education

2014-… PhD Candidate (Doctoral contract, fixed-term employment contract), University Côte d'Azur and GREDEG (UMR 7321/CNRS)

2011-2012 Executive Master of Finance, Institut d'Études Politiques de Paris, (ranked 2nd).

2004-2007 Master of Finance and Management, specialization in financial markets, Toulouse Business School (in the top 10% students).

2005-2007 Training center for the Banking Industry (Institut technique de banque).

2002/2004 Preparatory class, Lycée Pothier, Orléans.

Fields of Specialization

Market finance, behavioral and experimental economics and finance, corporate finance, quantum models of cognition.

Distinction and grants

2016-2019 Member of ANR ORA-Plus Project: « Behavioral and Experimental Analyses on Macro-finance (BEAM) » (Nobuyuki Hanaki, GREDEG: head of the consortium of French, Dutch, German and Japanese teams).

2014-2017 Doctoral contract (fixed-term employment contract) with an assistant teaching position at the University Côte d'Azur.

2015-2016 Member of the Project MSHS Sud-Est PEPS « Quantumtest », (PI: Eric Guerci, GREDEG).

Teaching

2016-2017 University Côte d'Azur (Licence 1 in Economics):
Statistics (60h/ 2016-2017).

2014-2016 University Côte d'Azur (Licence 3 in Management):
Economic Conditions and Employment Policies (60h/ 2015, 45h/ 2016).

2015-2016 University Côte d'Azur (Licence 1 in Economics):
Probabilities (15h/ 2016).

Research

Articles in international peer-reviewed journals

Duchêne Sébastien, Boyer-Kassem Thomas, Eric Guerci, « Une nouvelle approche expérimentale pour tester les modèles quantiques de l'erreur de conjonction », forthcoming in *la Revue Économique* (HCERES : A, CNRS : 2).

Boyer-Kassem Thomas, Sébastien Duchêne, Eric Guerci (2016) « Quantum-like models cannot account for the conjunction fallacy », *Theory and Decision*, 81(4): 479-510 (HCERES : A, CNRS : 2).

Boyer-Kassem Thomas, Sébastien Duchêne, Eric Guerci, (2016), « Testing quantum-like models of judgment for question order effects », *Mathematical Social Sciences*, 80: 33-46 (HCERES : A, CNRS : 2).

Working papers/ Work in progress

Sébastien Duchêne, Eric Guerci, Nobuyuki Hanaki and Charles Noussair, « The effects of short selling and borrowing on traders' expectations and market outcomes ».

Sébastien Duchêne, Eric Guerci and Nobuyuki Hanaki, « The effects of cumulative or random payment on traders' expectations and market outcomes in an experimental asset market with borrowing and short selling ».

Ismaël Rafaï, Sébastien Duchêne, Eric Guerci, Ariane Lambert-Mogiliansky and Fabien Mathy, « Memory vs mental picture: Can learning be quantum? An experimental study ».

Contributed talks in international peer-reviewed conferences

« The effects of short selling and borrowing on traders' expectations and market outcomes », Behavioral and Experimental Analyses in Macro-finance (BEAM) », University Côte d'Azur, 30 Sept. 2016.

« Memory vs mental picture: Can learning be quantum? An experimental study », 10th international conference on Quantum Interaction (QI 2016), San Francisco, 20-22 July 2016.

« The effects of short selling and borrowing on traders' expectations and market outcomes », 7th French association of Experimental Economists (ASFEE) annual meeting, ESSEC Cergy-Pontoise, 9-10 June 2016.

« Quantum-like Learning: a theoretical and experimental study », 2nd symposium on quantum models of cognition, MSHS du Sud-Est, 15 January 2016, Nice.

« Testing quantum-like models of Judgment for the conjunction fallacy », 6th French association of Experimental Economists (ASFEE) annual meeting, Paris, 15-16 June 2015.

« Testing quantum-like models of Judgment for the conjunction fallacy », 20th Workshop « on the Economic Science with Heterogeneous Interacting agents (WEHIA) », Nice Sophia Antipolis, 21-23 May 2015.

« Testing quantum-like models of judgment for question order effects », symposium on quantum models of cognition, MSH Sud-Est, 8 January 2015, Nice.

Communication in seminars:

« The effects of short selling and borrowing on traders' expectations and market outcomes », Workshop of the experimental economics laboratory of Montpellier (LEEM), Montpellier, 1st July 2016.

« Quantum-like Models Cannot Account for the Conjunction Fallacy », Internal Seminar GREDEG, 15 Oct. 2015, Sophia Antipolis.

« Quantum-like Learning: a theoretical and experimental study », Experimental Seminar, ISEM, 25 Sept. 2015, Nice.

« Modèles quantiques de la cognition appliqués au jugement », Internal Seminar, MSH Sud-Est, 25 Nov. 2014, Nice.

Administration and research activities

Organization of Conferences:

2nd symposium on « quantum models of cognition », MSHS- ISEM Nice Sophia Antipolis, 15 Jan. 2016.

« 20th Annual Workshop on the Economic Science with Heterogeneous Interacting Agents » (WEHIA), Skema Nice Sophia Antipolis, 21-23 May 2015.

« 32nd International Symposium on Money Banking and Finance », ISEM Nice Sophia Antipolis, 11-12 June 2015.

1st symposium on « quantum models of cognition », MSH Sud-Est, 8 Jan. 2015.

Seminar on « order effects quantum models of cognition », MSH Sud-Est, 25 Nov. 2014, Nice

Referee:

Journal: Journal of Mathematical Psychology

Participation in research projects

2016 – 2019 ANR ORA-Plus Project: « Behavioral and Experimental Analyses in Macro-finance (BEAM) » (Nobuyuki Hanaki, GREDEG: head of consortium of French, German, Dutch and Japanese teams)

2015 -2016 Project MSHS Sud-Est PEPS « Quantumtest » (PI : Eric Guerci, GREDEG)

2016 Project in progress/ Complexity: Quantum models of cognition (PI: Eric Guerci)