

## Sébastien Bossu

Columbia University | IEOB Department & Center for Financial Engineering  
321 S.W. Mudd Building | 500 West 120<sup>th</sup> Street | New York, NY 10027  
1-917-803-8053 | [sb2986@columbia.edu](mailto:sb2986@columbia.edu) | [math.uchicago.edu/~sbossu](http://math.uchicago.edu/~sbossu)

### EDUCATION

---

2009 — present	Columbia University, New York: Ph.D. in Operations Research / Financial Engineering.
N+7	The University of Chicago, Chicago: Master of Science in Financial Mathematics.
N+6	<a href="#">HEC Grande École</a> , Paris (Jouy-en-Josas): <i>Diplôme</i> (Master of Science in Management).
N+4	<a href="#">Université Paris-VI</a> , Paris (in addition to studies at HEC): <i>Licence</i> (Bachelor of Science equivalent) in Applied Mathematics.
N+2	<a href="#">Classe Préparatoire aux Grandes Écoles</a> , Lycée Carnot, Paris: <i>Certificat</i> .
N	<a href="#">Lycée Henri-IV</a> , Paris: <i>Baccalauréat Scientifique</i> (high school diploma).

### SELECTED EXPERIENCE

---

2008 — 2009	Visiting research fellow, Columbia University, New York: “pre-doc” research on correlation.
2005 — 2008	Director, Dresdner Kleinwort (now Commerzbank), London: in charge of Equity Derivatives Structuring team (6 permanent members) <ul style="list-style-type: none"><li>• Indicative pricing for all equity exotic derivatives. My team handled over 2500 pricing requests per year.</li></ul>
2 years	Associate, J.P. Morgan, London: Equity Exotics & Hybrids Structurer <ul style="list-style-type: none"><li>• Indicative pricing and product development for Italy &amp; France.</li></ul>
8 months	Junior Trader (Intern), Goldman Sachs, Paris <ul style="list-style-type: none"><li>• Traded repurchase agreements, cash and inflation-indexed bonds.</li></ul>

### SELECTED PUBLICATIONS [check personal webpage for links/electronic copies]

---

<b>Working papers</b>	<ul style="list-style-type: none"><li>• S. Bossu, “A New Approach for Modeling and Pricing Correlation Swaps”, Columbia University, Nov. 2008. (Based on my paper: “Arbitrage pricing of equity correlation swaps”, <i>JPMorgan report</i>, July 2005).</li><li>• S. Bossu and Y. Gu, “Fundamental relationship between an index’s volatility and the correlation and average volatility of its components”, <i>JPMorgan report</i>, May 2005.</li></ul>
<b>Technical reports and other publications</b>	<ul style="list-style-type: none"><li>• S. Bossu, “Correlation Swaps”, in R. Cont (ed), <i>Encyclopedia of Quantitative Finance</i>, John Wiley and Sons, 2010.</li><li>• S. Bossu, E. Strasser and R. Guichard, “Just what you need to know about variance swaps”, <i>JPMorgan report</i>, Feb. 2005.</li></ul>
<b>Textbooks</b>	<ul style="list-style-type: none"><li>• S. Bossu and Ph. Henrotte, <i>Finance and Derivatives: Theory and Practice</i>, John Wiley and Sons, 2005. Foreword by P. Wilmott; recommended reading of The University of Chicago Program on Financial Mathematics. (French edition: <i>Finance des Marchés</i>, Dunod, 2008).</li><li>• S. Bossu, <i>L’Oral de mathématiques aux concours des écoles de commerce</i>, Ellipses, 2001.</li></ul>

### SELECTED CONFERENCE/WORKSHOP PRESENTATIONS AND INVITED TALKS

---

<b>Correlation swaps</b>	<ul style="list-style-type: none"><li>• <a href="#">ICBI Global Derivatives &amp; Risk Management Conference</a>, Paris, May 2006 and May 2007.</li><li>• 14<sup>th</sup> Annual CAP Workshop on Derivatives Pricing and Risk Management, Columbia University, November 2007.</li></ul>
<b>Option trading and variance swaps</b>	<ul style="list-style-type: none"><li>• Masterclass, <a href="#">Certificate in Quantitative Finance</a>, New York, November 2008.</li><li>• Risk07, London, May 2007.</li><li>• Equity Derivatives Workshops, The University of Chicago, 2005, 2006, 2007.</li></ul>

### OTHER DISTINCTIONS

---

- Referee for *Risk Magazine* and *Wilmott Magazine*.