

Bertrand GROSLAMBERT

Professor

Academy: Globalization

Research center: Finance & Accounting Insights on Risk and Regulation

Campus: Sophia Antipolis

Email: bertrand.groslambert@skema.edu

Research interests

Banking Industry, Country Risk, Emerging Markets, Extreme Risk

Teaching interests

Corporate Finance, Corporate Treasury Management, Derivatives, International Finance, Introduction to Bloomberg, Portfolio Management

Education

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| 1998 | Doctorat in Economics, Aix-Marseille Université, France |
| 1991 | Master in International Economics and Finance, Aix-Marseille Université, France |
| 1990 | Master in Management with major in Finance, CERAM Business School, France |

Experience

Full-time academic positions

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| Since 2022 | Professor, SKEMA Business School, France |
| 2013 - 2022 | Associate Professor of Finance, SKEMA Business School, France |
| 2011 - 2013 | Associate Professor of Finance, SKEMA Business School, United States of America |
| 1999 - 2010 | Associate Professor of Finance, SKEMA Business School, France |

Other academic affiliations and appointments

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|-------------|---|
| 2010 - 2011 | Dean of Faculty, SKEMA Business School, France |
| 2008 - 2010 | Associate Dean for Teaching and Learning, SKEMA Business School, France |
| 2003 - 2004 | Associate Dean for Faculty, SKEMA Business School, France |
| 1998 - 1999 | Lecturer, Grenoble Ecole de Management, France |
| 1998 - 1999 | Lecturer, SKEMA Business School, France |

Other professional experiences

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| 1993 - 1998 | Fund Manager, FP CONSULT, France |
| 1991 - 1992 | Management accountant, Total SA, Senegal |

Publications

Peer-reviewed journal articles

- CHIAPPINI, R., GROSLAMBERT, B. and BRUNO, O. (2024). A method to measure bank output while excluding credit risk and retaining liquidity effects. *Quarterly Review of Economics and Finance*, 94, pp. 167-179.
- GROSLAMBERT, B. and LOIR, C. (2023). The impact of innovation on the profitability of the biotech industry. *Economics Bulletin*, 43(3), pp. 1286-1297.
- MILOVANOV, A., RASMUSSEN, J. and GROSLAMBERT, B. (2021). Black swans, extreme risks, and the e-pile model of self-organized criticality. *Chaos, Solitons, and Fractals*, 144, pp. 110665.
- BRUNO, O., CHIAPPINI, R. and GROSLAMBERT, B. (2020). Quelle valeur ajoutée pour les banques françaises ? *Revue Economique*, 71(1), pp. 139-162.
- GROSLAMBERT, B. and LAI, W.N. (2020). Ranking tail risk across international stock markets. *Economics Bulletin*, 40(2), pp. 1756-1768.
- GROSLAMBERT, B., BASU, D. and LAI, W.N. (2019). Is tail risk the missing link between institutions and risk? *Economics Bulletin*, 39(2), pp. 1435-1448.
- GROSLAMBERT, B., CHIAPPINI, R. and BRUNO, O. (2016). Desperately seeking cash: Evidence from bank output measurement. *Economic Modelling*, 59, pp. 495-507.

Books and book editor

- CLARK, E., BOUCHET, M.H. and GROSLAMBERT, B. (2003). *Country Risk Assessment : A Guide to Global Investment Strategy*. John Wiley & Sons, 286 pages.

Book chapters

- GROSLAMBERT, B. (2015). Fixing Fundamental Flaws in Probabilistic Country Risk Models. In: Sam Wilkin (ed.). *Country and Political Risk - 2nd Edition*. 1st ed. Risk Books.
- BOUCHET, M.H. and GROSLAMBERT, B. (2005). Country Risk and Governance: Strange Bedfellows? In: Sima Motamen-Samadian (ed.). *Governance and Risk in Emerging and Global Markets*. 1st ed. London: Palgrave Macmillan, pp. 69-88.
- GROSLAMBERT, B., BOUCHET, M.H. and CLARK, E. (2004). Analyzing the Asian Crisis: Was It Really a Surprise? In: Dilip K. Ghosh and Mohamed Ariff (ed.). *Global Financial Markets: Issues and Strategies*. 1st ed. London: Praeger.
- GROSLAMBERT, B. and BOUCHET, H. (2002). Le Risque-Pays : complexe, multi-critère, et volatile. In: Franck Moreau (ed.). *Gestion des Risques*. 1st ed. Paris: AFPLANE.
- GROSLAMBERT, B. (2000). De l'Intérêt des Marchés Emergents dans une Gestion Internationale de Portefeuille. In: Mondher Bellalah and Kamal Abdel Rahman (ed.). *Gestion des Risques dans un Cadre International*. 1st ed. New York: Economica.

Technical reports

- FERRARY, M. and GROSLAMBERT, B. (2004). European Stock Market Financing for High-Growth Companies: An Analysis of the European "New Markets" Experience. EVCA Research Papers, Belgium.

Conference proceedings

- GROSLAMBERT, B., DALOZ, J.P., KASSIBRAKIS, S. and AGULLO, O. (1998). From Black&Scholes to alpha-SDE: An Option Pricing Model for Emerging Stock Markets.

Conference presentations

- GROSLAMBERT, B. (2019). Financial market bubbles, crashes and crises. In: Mechanisms for Extreme Events Generation (MEEG). Leiden.
- GROSLAMBERT, B., BRUNO, O. and CHIAPPINI, R. (2017). Liquidity matters: Addressing the puzzle of negative bank output on loans. In: AFSE (Annual conference French Economic Association). Nice.

GROSLAMBERT, B., CHIAPPINI, R. and BRUNO, O. (2016). Liquidity matters: Addressing the puzzle of negative bank output on loans. In: IARIW (International Association for Research in Income and Wealth). Dresden.

GROSLAMBERT, B. and BASU, D. (2016). Determinants of tail risk in emerging and developed markets. In: 3L Finance Research Workshop. Brussels.

GROSLAMBERT, B., CHIAPPINI, R. and BRUNO, O. (2015). Bank output calculation in the case of France: what do new methods tell about the financial intermediation services in the aftermath of the crisis? In: GDR Banque Monnaie Finance. Nice.

GROSLAMBERT, B. (2007). Do Corrupt Countries Receive Less Foreign Capital After All? In: GDR 'Economie du développement et de la transition', CERDI. Clermont-Ferrand.

GROSLAMBERT, B. and BOUCHET, M.H. (2007). Do Corrupt Countries Receive Less Foreign Capital After All? In: European Financial Management Association Conference. Vienna.

GROSLAMBERT, B., BOUCHET, M.H. and CLARK, E. (2000). Revisiting the Asian Financial Crisis: Were Capital Markets Caught by Surprise? In: International Conference on Banking and Finance. Kuala Lumpur.

GROSLAMBERT, B. and DALOZ, J.P. (1998). Les lois stables comme alternative à la distribution des taux de rentabilité au London Metal Exchange. In: colloque du GAMMAP : dynamique des prix et des marchés de matières premières. Grenoble.

Faculty research seminar presentations

GROSLAMBERT, B. (2007). Do Corrupt Countries Receive Less Foreign Capital After All? In: Gutenberg University Seminar. Mainz.

Published business cases

GROSLAMBERT, B. (2023). Danone: Fighting for a Better World and Satisfying its Shareholders, Real World Finance: Case Study Collection, in Hillier, Corporate Finance, 4th edition. McGraw-Hill Education.

GROSLAMBERT, B. (2023). Implementing the G of ESG at Danone. McGraw-Hill Education.

GROSLAMBERT, B. and ROZAN, J.M. (2010). Le fric ou les mémoires d'un trader. ECCH.

Press and social media

GROSLAMBERT, B. (2015). L'euro Gorgone de l'Europe. Mediapart.

GROSLAMBERT, B. (2014). Recherche martiens désespérément pour sauver l'économie terrienne -. *Libération*.

GROSLAMBERT, B. (2014). Après l'Allemagne, l'Angleterre. Mediapart.

GROSLAMBERT, B. (2013). L'Espagne peut bien avoir envie de sortir de l'Euro. Mediapart.

GROSLAMBERT, B. (2013). La réponse peu convaincante de la BCE aux critiques sur la présentation (biaisée) de Mario Draghi. Mediapart.

GROSLAMBERT, B. (2013). Critiquer la politique économique allemande n'est pas être extrémiste, germanophobe ou anti-européen. Mediapart.

GROSLAMBERT, B. (2013). Compétitivité et crise de la zone Euro, les responsabilités de l'Allemagne. Mediapart.

GROSLAMBERT, B. (2013). Politique économique : la fin d'une époque ? Mediapart.

GROSLAMBERT, B. (2013). Lettonie, vous avez dit Lettonie ? *Libération*.

GROSLAMBERT, B. (2013). L'exemple irlandais à ne pas suivre. *Libération*.

GROSLAMBERT, B. (2012). Faire le tri entre les bons économistes et les autres. *Libération*.

GROSLAMBERT, B. and BOUCHET, M.H. (2012). La victoire de la démocratie sénégalaise. *Libération*.

GROSLAMBERT, B. (2012). Trichet, Greenspan : même absence de vision? *Libération*.

GROSLAMBERT, B. (2011). Aucun plan d'austérité ne résoudra la crise. *Les Echos*.

GROSLAMBERT, B. (2011). Les démons de la finance sont de retour. *Les Echos*.

GROSLAMBERT, B. (2010). Portrait de l'Allemagne en dealer de l'Europe. *Libération*.

GROSLAMBERT, B. (2010). Comment sortir du piège de la dette. *Le Monde*.

GROSLAMBERT, B. (2008). Crises financières : l'éternel retour. *Libération*.

Other research activities

Reviewer for:

Économie internationale, Frontiers in Finance and Economics, International Journal of Emerging Markets

Organization of a conference or a seminar

2018 Transdisciplinary extreme risk modeling workshop - UCA -Skema

2017 Transdisciplinary extreme risk modeling workshop - UCA -Skema

Other academic activities

Since 2023 Member of the McGraw-Hill's Editorial Advisory Board, Great Britain

Professional Activities

Other professional activities

Since 2014 Membre du conseil d'administration, Fondation d'Entreprise Crédit Agricole Provence Côte d'Azur, France