Fondation mathématique FMJH Jacques Hadamard

CMAP

Mathieu Rosenbaum

Mathieu Rosenbaum is professor at Ecole Polytechnique. He obtained is Ph.D from University Paris-Est in 2007. After being Assistant Professor at Ecole Polytechnique, he became Professor at University Marie and Pierre Curie (Paris 6) in 2011 and joined again Ecole Polytechnique in September 2016. In particular, he is in charge with N. El Karoui, E. Gobet and G. Pagès of the Master 2 program in Probability and Finance jointly run by these two institutions. His research mainly focuses on statistical finance problems, such as market microstructure modeling or designing statistical procedures for high frequency data and on regulatory issues, especially in the context of high frequency trading. He has research collaborations with several financial institutions and is one of the organizers of the conference "Market Microstructure Confronting Many Viewpoints" which takes place every two years in Paris. Mathieu Rosenbaum also has several editorial activities. After being one of its co-founders, he is now one of the editors in chief of the journal "Market Microstructure and Liquidity", together with F. Abergel, J.P. Bouchaud, J. Hasbrouck and C.A. Lehalle. Furthermore, he is managing editor for "Quantitative Finance" and associate editor for "Electronic Journal of Statistics", "Mathematics and Financial Economics", "Statistical Inference for Stochastic Processes", "SIAM Journal in Financial Mathematics" and "Statistics and Risk Modeling". He received the Europlace award for best young researcher in finance in 2014 and the ERC grant in 2015.