Martial LAGUERRE

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Education

University Claude Bernard Lyon 1 – Lyon, France **September 2023 – September 2027**
PhD in Economics *(supervisors: Guillaume Coqueret & Gaetan Bakalli)*
Research topics: Statistical learning, Economics, Random Matrix Theory
Affiliated with the Laboratory of Actuarial and Financial Sciences (SAF)

Scuola Superiore Sant'Anna – Pisa, Italy **January – July 2026**
Visiting scholar *(under the supervision of Francesca Chiaromonte)*

University of Nice Côte d'Azur – Nice, France **September 2020 – May 2023**
Master in Mathematics and Interaction (Mathematical Engineering)
Relevant courses: Machine Learning and Data Mining, Statistics, Stochastic Processes, Stochastic Modelling and simulation

EDHEC Business School – Nice, France **September 2019 – May 2023**
Double Degree MSc in Financial Engineering / Master in Management
Relevant courses: Financial Econometrics, Portfolio Construction Theory, Derivatives, Fixed Income.
Exchanges: Universidad de los Andes – Bogotá, Colombia (January – June 2020)

Gay Lussac High School – Limoges, France **September 2017 – June 2019**
Preparatory Classes

Publications/working papers

Coqueret, G. and M. Laguerre (2025). Overparametrized models with posterior drift. arXiv preprint arXiv:2506.23619.
Coqueret, G., M. E. Filippin, M. Laguerre, and C. Weber (2024). A comment on Safe Assets by Barro et al. (2022). I4R Discussion Paper Series 122, s.l.
Chevalier, G., Coqueret, G., Laguerre, M., & Raffinot, T. (2023). Interactions in Asset Pricing. *Available at SSRN 4500944*.

Professional Experience

emlyon Business School – Lyon, France **September 2023 – September 2027**
Research fellow
- Taught "Introduction to Statistics" class.
- Taught "Macroeconomics" class.

Scientific Beta – Nice, France **January – July 2022**
Quantitative Research Analyst
- Took part in a project aiming at constructing equity indices that capture exposure to Asian economy.
- Built codes to generate portfolios from measures of exposure to specific variables and their corresponding analytics.
- Carried out research on conflicting objectives of ESG portfolios in terms of Carbon Intensity.
- Performed quantitative research, performance analysis and reporting on systematic equity investment strategies.

Amazon – Luxembourg, Luxembourg **June – December 2021**
Business Analyst, EMEA Trans Finance Controllership Team
- Created a dashboard (SQL, Excel and Tableau) that enabled more efficient financial control of services provided by a major European carrier with a complex invoicing system (results to be determined in the next few months).
- Analysed more than 300k shipments to resolve a latent dispute with one of Amazon's most important European carriers that led to the issuance of a €1.8 million credit note in favour of Amazon
- Performed financial analyses to identify the source of discrepancies between amounts invoiced by European carriers and manifested amounts in Amazon internal system.

Languages and IT Skills

Languages: English (fluent), French (native), Spanish (fluent), Italian (beginner), German (notions).

IT skills: Python (advanced), R (advanced), MATLAB (proficient), C++ (proficient), SQL & PL/SQL (proficient), Excel (proficient), Bloomberg Terminal (intermediary)

Additional Experience and Achievements

Young Firefighter – Saint-Léonard-de-Noblat, France **September 2012 – June 2016**

- Received theoretical and civic education that was later put into practice through real manoeuvres.