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The AMF presents its 2016 young researcher award in economics

The AMF launched the Young Researcher Award in 2015 with the aim of supporting academic research on topics related to regulation and the financial markets. This year the award is being presented to two researchers: Denisa-Georgiana Banulescu, senior lecturer at Université d'Orléans, and Guillaume Vuillemey, assistant professor of Finance at HEC.

The Autorité des marchés financiers has this year decided to present its Young Researcher Award to two researchers: Denisa-Georgiana Banulescu, whose research notably addresses the measurement of systemic risk and volatility modelling tools, and Guillaume Vuillemey, whose work focuses on the derivatives markets and central clearing.

The AMF Young Researcher Award, worth €3,000, acknowledges and seeks to encourage the work of researchers aged under 30 on economic and financial topics of interest to the securities regulator.

Denisa-Georgiana Banulescu

Denisa-Georgiana Banulescu is a senior lecturer at Université d'Orléans. She completed her thesis at the Laboratoire d'économie d'Orléans economics unit and the Economics department at Maastricht University. She obtained her PhD in Economics in 2014 and conducted her post-doctoral studies at the European University Institute in Florence. Her research concerns the field of theoretical and applied financial econometrics and notably

focuses on the development of new measurements of systemic risk, used to identify systemically important financial institutions (SIFIs), and tools for modelling and predicting volatility, including high-frequency data. She received the 2015 Banque de France Foundation Prize for the best thesis in monetary, financial and banking economics.

Guillaume Vuillemey

Guillaume Vuillemey is an assistant professor of Finance at HEC. He is a member of the CNRS-GREGHEC Research Laboratory and a research fellow at the Autorité de contrôle prudentiel et de résolution (ACPR) in systemic risk. Previously, he worked as an economist at the Banque de France research department. He obtained his PhD in Economics at Institut d'Études Politiques in Paris in 2015. His main research fields are the derivatives markets and central clearing.

About the AMF

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↳ [Guillaume Vuillemey's homepage](#)

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