Jean-Marc Bottazzi
bottazzi@gmail.com

2008-09 *Partner*, Capula, Japan CIO.

2000-08 *Managing Director*, Proprietary Positionning Business, JPMorgan.

1995-99 *Director*, Fixed Income Research, Credit Suisse First Boston.

1992-95 Paris I-Pantheon Sorbonne Maitre de Conference
Fall 94, Researcher (on payroll), Bonn University

1992/93 Visiting Scholar, Harvard University (on leave from Paris position),
Dept. of Economics (sponsor Andreu Mas-Colell)

1988 Admission: Ecole Normale Supérieure Maths

Degrees:

Doctorate (1992) (Mertens, Cornet, Polemarchakis, Bonnisseau, Balinski)

Habilitation (2000/2001) (Committee head: Gerard Debreu, El Karoui, Ekeland, Delbaen, Cornet, Polemarchakis, Duffie).

Academic Papers:

1.“Excess Demand Functions and Incomplete Markets,” with Thorsten Hens, Journal of Economic Theory 68:49-63 (1996).

2. “Market Demand in CAPM,” with Thorsten Hens and Andreas Loeffler, Journal of Economic Theory 72:192-206 (1998).

3. “On the Dimension of Critical Prices in Incomplete Markets with Real Assets,” Journal of Mathematical Analysis and Applications 630-644 (1995).

4. “Existence of Equilibria with Incomplete Markets: The Case of Smooth Returns,” Journal of Mathematical Economics 24:59-72 (1995).

5. “Incomplete Markets : Robustness of Indeterminacy,” Cahier ECOMATH (1999)

6. “Incomplete Markets : Transverse Financial Structures,” Economic Theory 1:67-82 (2002).

7. “On Generically Complete Markets with an Open Horizon,” with Moncef Meddeb, Cahier ECOMATH (1999)

8. “Accessibility of Pareto Optima by Walrasian Exchange Processes,” Journal of Mathematical Economics 23:585-603 (1994)

9. “Pricing of Derivatives with Pre-Announced Peg : the case of EMU Ins,” with Andreas

Hueffmann Cahier ECOMATH (1999)

10. “The interest rate / FX derivative arbitrage under Peg regime - a Duffie Singleton Credit Approach” with Sanjar Aspandiiarov, Cahier ECOMATH (1999)

11. “Evaluation de quelques intruments quantos ” with Bernard Bensaid, Finance, vol. 22-n.2 (2001)

12. “A Market Game for Assets and Taxed Investors,” with Bernard Demeyer, Market Games special issue Journal of Mathematical Economics (2003).

13. “Securities Market Theory: Possession, Repo and Rehypothecation," with Jaime Luque and Mario Pascoa (2011), in Press Journal of Economic Theory.

14. “The 2008 Dolllar Squeeze,” with Jaime Luque and Mario Pascoa (2011)

15. “Trading and Rational Pricing Bubbles,” with Jaime Luque and Mario Pascoa (2011).