Bertrand GROSLAMBERT
Professor

Academy: Globalization

Research center: Finance & Accounting Insights on Risk and Regulation

Campus: Sophia Antipolis

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Research interests

Banking Industry, Country Risk, Emerging Markets, Extreme Risk

Teaching interests

Banking Industry, Country Risk, Emerging Markets, Extreme Risk

Education

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

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

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

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