

Elise Payzan Le Nestour

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Australian School of Business - Sydney

Swiss Finance Institute at EPFL
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From August 2010 on in Sydney, Australia

Employment

Department of Finance - Australian School of Business, Sydney

From Sept 2010: Senior Lecturer (equivalent to Assistant Professor) in Finance

Research Areas

Primary : Behavioral Economics, Experimental Economics, Neurofinance

Also: Financial Economics

Teaching Fields

Financial Economics, Introduction to Finance, Options, Behavioral Finance & Economics, Experimental Economics, Neuroeconomics

Education

Visiting Scholar at Caltech January-March 2010

PhD Finance (second part): Swiss Finance Institute , Sept 2007 - Oct 9th, 2009 (Defense)

PhD Finance (first part): London School of Economics, Sept 2005 - Aug 2007

Thesis Committee:

Peter Bossaerts (Chair), Colin Camerer (Caltech), Giorgio Coricelli (Institut des Sciences Cognitives, Lyon), Julien Hugonnier (SFI), Semyon Malamud (SFI), Antonio Rangel (Caltech)

Princeton University, Visiting Student at the Department of Economics, 2004-2005

Paris School of Economics, MSc Economics (Delta-EHESS), 2002-2004

Ecole Nationale de la Statistique et de l'Administration Economique (ENSAE, Paris)

Engineer-Statistician, 2002-2004

Ecole Normale Supérieure d'Ulm, Paris Élève Professeur-Stagiaire, 2001-2006

Teaching

Australian School of Business

- Behavioral Finance - MSc Finance, Fall & Spring 2010-11

Swiss Finance Institute at EPFL:

- Teaching Assistant, Introductory Finance - MSc Financial Engineering, Fall & Spring 2008-09
- Teaching Assistant, Neuroeconomics - MSc Financial Engineering, Spring 2009
- Teaching Assistant, Game Theoretic Foundations of Market Microstructure Theory - MSc in Financial Engineering, Spring 2009

London School of Economics:

- Class Teacher, Principles of Finance - BSc Accounting and Finance, Fall & Spring 2007-08

Completed Papers

- **Bayesian Learning in Unstable Settings: Experimental Evidence Based on the Bandit Problem** Job Market Paper. Most recent version: May 2010.
- **Hierarchical Versus Forgetting Bayes: Probabilistic Learning under Changing Contingencies** With P. Bossaerts. Most recent version: May 2010.
- **Knightian Uncertainty: How Does it Affect the Ability to Detect Jumps? Experimental Evidence** With P. Bossaerts. Most recent version: December 2009.

Seminar and Conference Presentations

2010

Seminars UNSW Australian School of Business, UCLA Anderson School of Management, University of Chicago Graduate School of Business, Kellogg School of Business, Fuqua School of Business, Toulouse School of Economics, Rottman School of Business, McGill University.

2009

Seminars Baylor College of Medicine, Houston; Institut des Sciences Cognitives, Lyon; Caltech; Institute for Empirical Research in Economics, Zurich; Paris School of Economics; London School of Economics; INSEAD, Fontainebleau Campus; Swiss Finance Institute, Geneva.

Conferences CRETA workshop, Warwick; Swiss Finance Institute, Gerzensee Annual Meeting; Paris Finance International Meeting.

2008

Conference Behavioral and Experimental Economics Conference, Copenhagen

2006

Conferences Behavioral Economics Workshop, Budapest.

Seminar Neuroscience and Social Decision-Making seminar, Princeton University

Fellowships

Laboratory for Decision Making under Uncertainty (EPFL): Research Assistant, 2007-2010

NCCR Finrisk: PhD Fellowship, 2009-2010

LSE Research Studentship scheme: Full Fellowship, 2005-2007

Princeton University: Charlotte Elisabeth Procter Fellowship, 2004-2005

École Normale Supérieure: Full Salary, funded by the French State for 4 years of study, from 2001

Professional Service

Referee for: Review of Economics Study, Review of Finance, Review of Financial Studies

Memberships

Econometric Society, American Economic Association, Society for Neuroeconomics