

# Jean-Jacques LILTI

Full Professor



---

## Présentation

**Program director:**

- **Master of Finance and Risk Management**

**Head of the Macro-economics / Finance department of the CREM**

> **Laboratoire de recherche : CREM UMR CNRS 6211**

## Recherche et entreprise

**Scientific outreach**

AERES expert

## Thèmes de recherche

Factor models and asset returns

Asset management

Risk Management

Market Efficiency

Finance and ESG

## Activités pédagogiques

### Teaching activities:

- Asset Management
- Financial engineering
- Financial risk management
- Financial Theory
- Quantitative methods

## Direction de thèses

Chinese cultural value and purchase behavior of technology products : an empirical research on smartphone users in Shangai

Doctorant : GAO Li

Date de soutenance : 05/09/2012