Anh Ngoc LAI

Maitre de conférences

Présentation

Mes domaines de recherche sont la Finance de marché, notamment l'allocation optimale de portefeuille, l'évaluation des produits dérivés et la gestion des risques, ainsi que la Finance quantitative, particulièrement les modèles stochastiques et les modèles économétriques appliqués à la finance.

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

Thèmes de recherche

Gestion de portefeuille

Produits dérivés

Gestion des Risques

Supply chain finance

Activités pédagogiques

Enseignements principaux

- Econometrics and statistics for finance, Master 2 Recherche en Finance (cours en anglais)
- Quantitative Financial and risk management, Master 2 Recherche en Finance (cours en anglais)
- Options et autres produits dérivés, Master 2 Finance analyse et stratégie financière
- Prévisions avec les séries temporelles, Master 2 Gestions des risques
- Application de l'analyse discriminante à l'analyse crédit, Master 1 Finance
- Introduction à la finance quantitative, Master 1 Finance

Publications

Constantin Mellios, Anh Ngoc Lai. Incentive Fees with a Moving Benchmark and Portfolio Selection under Loss Aversion. Finance, 2022, 43, pp.79-110.

D.A. Phan, Franck Moraux, Thi Le Hoa Vo, Anh Ngoc Lai. Impact of retail-platform loan programs on the SC performance under CSR dependent stochastic demand. 8th International Conference on Information Systems,

Logistics and Supply Chain Interconnected Supply Chains in an Era of Innovation, ILS 2020, Apr 2020, Austin, United States. pp.9-18.

Dinh Anh Phan, Thi Le Hoa Vo, Anh Ngoc Lai. Supply chain coordination under trade credit and retailer effort. International Journal of Production Research, 2019, 57 (9), pp.2642-2655.

Dinh Anh Phan, Thi Le Hoa Vo, Anh Ngoc Lai, Thi Lan Anh Nguyen. Coordinating contracts for VMI systems under manufacturer-CSR and retailer-marketing efforts. International Journal of Production Economics, 2019, 211, pp.98-118.

Dinh Anh Phan, Thi Le Hoa Vo, Anh Ngoc Lai. Modelling the relationship between the CSR investment and the financial performance of capital constrained firms. ISSAT International Conference on Data Science in Business, Finance and Industry (DSBFI 2019), Jul 2019, Danang, Vietnam.

Jean-Laurent Viviani, Anh-Ngoc Lai, Waël Louhichi. The impact of asymmetric ambiguity on investment and financing decisions. Economic Modelling, 2018, 69, pp.169-180.

Dinh Anh Phan, Thi Lan Anh Nguyen, Thi Le Hoa Vo, Anh Ngoc Lai. Sustainable coordination in a consignment channel under manufacturer-CSR and retailer-marketing efforts. 20th International Working Seminar on Production Economics, Feb 2018, Innsbruck, Austria.

Dinh Anh Phan, Thi Le Hoa Vo, Anh Ngoc Lai. Coordinating contracts for a capital-constrained supply chain with retailer effort. 7th IESM Conference, Oct 2017, Saarbrücken, Germany.

Anh Ngoc Lai, Constantin Mellios. Valuation of commodity derivatives with an unobservable convenience yield. Computers and Operations Research, 2016, 66, pp.402-414.

Constantin Mellios, Pierre Six, Anh Ngoc Lai. Dynamic speculation and hedging in commodity futures markets with a stochastic convenience yield. European Journal of Operational Research, 2016, 250 (2), pp.493-504.

Direction de thèses

Three essays in supply chain finance
Doctorant : Dinh Anh Phan