Bastien BUCHWALTER

Professeur assistant

Académie : Digitalisation

Centre de recherche : Finance & Accounting Insights on Risk and Regulation

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Intérêts de recherche

Architecture of Money, Tokenization, Stablecoin, Financial Market Infrastructure, Financial Stability

Formation

2020	Ph.D. en Finance, ESSEC Business School, France
2017	Master en Finance, ESSEC Business School, France
2015	MSc in Quantitative Economics, University of Tübingen, Allemagne

Expérience Professionnelle

Positions académiques principales

Depuis 2020	Assistant Professor, SKEMA Business School, France

Publications

Articles académiques revus

BUCHWALTER, B., MAESO, J.M. et MILHAU, V. (2026). A Cleaning Framework for Cryptocurrency Data: Toward Investable Cryptocurrency Universes. *Journal of Alternative Investments*, 28(3).

BUCHWALTER, B., DIEBOLD, F.X. et YILMAZ, K. (2026). Clustered network connectedness: A new measurement framework with application to global equity markets. *Journal of Econometrics*, pp. 106243.

BUCHWALTER, B., CHIBANE, M. et GIMENEZ-ROCHE, G. (2026). Is Bitcoin Fragility Systematically Related to Global Uncertainty ? *Finance Research Letters*, 103, pp. 110153.

PROELSS, J., SCHWEIZER, D. et BUCHWALTER, B. (2025). Do risk preferences drive momentum in cryptocurrencies? *Finance Research Letters*, 73, pp. 106531.

Documents de recherche

BRECKENFELDER, J., BUCHWALTER, B. et TÉDONGAP, R. (2025). *Asymmetries at the core of return predictability*. SSRN.

BUCHWALTER, B., PROELSS, J. et SCHWEIZER, D. (2024). *Momentum Strategies and Risk Preferences of Crypto-asset Investors*. SKEMA working papers series.

BUCHWALTER, B. (2023). *Sectoral Impulse Response Functions: Spillovers in Global Stock Markets*. SSRN.

Présentations dans des conférences

BUCHWALTER, B., DIEBOLD, F.X. et YILMAZ, K. (2026). Clustered Network Connectedness: A New Measurement Framework, with Application to Global Equity Markets. Dans: FMA European Conference. Braga.

BUCHWALTER, B. (2026). A Scalable Approach for Clustered Network Connectedness with Controls. Dans: Seminar Series, Koç University. Istanbul.

BUCHWALTER, B. (2026). Clustered Network Connectedness: A New Measurement Framework, With Application To Global Equity Markets. Dans: Quantitative Finance Workshop.

BUCHWALTER, B. (2026). The Stability of Stablecoins and Implications for the Financial Market Infrastructure. Dans: GFF Summit. Luxembourg.

BUCHWALTER, B., DIEBOLD, F.X. et YILMAZ, K. (2026). Clustered Network Connectedness: a New Measurement Framework, with Application to Global Equity Markets. Dans: Entrepreneurial Finance Association.

BUCHWALTER, B., DIEBOLD, F.X. et YILMAZ, K. (2025). Clustered Network Connectedness: A New Measurement Framework, With Application To Global Equity Markets. Dans: Society for Nonlinear Dynamics and Econometrics.

BUCHWALTER, B., DIEBOLD, F.X. et YILMAZ, K. (2025). Clustered Network Connectedness: A New Measurement Framework, With Application To Global Equity Markets. Dans: MacroFor Seminar Series, International Institute of Forecasting.

BUCHWALTER, B., DIEBOLD, F.X. et YILMAZ, K. (2025). Clustered Network Connectedness: A New Measurement Framework, With Application To Global Equity Markets. Dans: WG Risk Seminar Series.

BUCHWALTER, B., BRECKENFELDER, J. et TÉDONGAP, R. (2025). Asymmetries at the core of short-term return predictability. Dans: Finance Seminar Series, Zayed University.

BUCHWALTER, B. (2024). A Technological Taxonomy of Crypto-assets. Dans: International Conference in Banking and Financial Studies.

BUCHWALTER, B. (2024). A Technological Taxonomy of Crypto-assets. Dans: Cryptocurrency Research Conference.

BUCHWALTER, B., MAESO, J.M. et MILHAU, V. (2024). Moneyness anomalies of Bitcoin Options. Dans: International Symposium of Forecasting.

BUCHWALTER, B., MAESO, J.M. et MILHAU, V. (2024). Moneyness Anomalies of Bitcoin Options. Dans: Forecasting Financial Markets.

BUCHWALTER, B. (2023). Cryptocurrency. Dans: Cryptocurrency Research Conference. Monaco.

BUCHWALTER, B., PROELSS, J. et SCHWEIZER, D. (2023). Do risk preferences drive momentum in cryptocurrencies?