

Patrick Toche

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Profile

Head of Risk Management, Future Gate Capital Management Ltd. 2012–Present
Assistant Professor, City University of Hong Kong. 2007–2012
Ph.D. (University of Oxford), M.Phil. (University of Cambridge). 2000
Primary Interest : Risk Management, Macro, Trade, Growth. Theoretical and Applied.

Recent Employment

Assistant Professor. Department of Economics. City University of Hong Kong. 2007–2012
Assistant Professor. Department of Economics. University of Macau. 2003–2007
Lecturer. Department of Economics. École Normale Supérieure, Lyon. 2000–2002

Desired Teaching

Undergraduate: Micro, Strategy, Game Theory, Portfolio, Asset Pricing, Investment, Taxation, Econometrics, Statistics. *Graduate:* Macro, Money, Trade, Political Economy, Growth, Development, Income Distribution, Migration, Labor, Managerial, Stochastic Calculus & Mathematics, Programming.

Selected Publications

2014, Forthcoming, with Christopher C. Carroll : “A Tractable Model of Buffer Stock Saving,” *Economic Journal*, Royal Economic Society.

2009 : “Multiple BGPs in a Growth Model with Habit Persistence : A Comment,” *Journal of Money, Credit, and Banking*, Blackwell Publishing, Volume 41 (1), February, Pages 189–195.

2005 : “A Tractable Model of Precautionary Saving in Continuous Time,” *Economics Letters*, Elsevier, Volume 87 (2), May, Pages 267–272.

Citation highlight : Carroll, Christopher D. and Miles S. Kimball “Precautionary Saving and Precautionary Wealth”, *The New Palgrave Dictionary of Economics* (2nd), 2008. doi :10.1057/9780230226203.1325

Current Research

“Leverage, Credit Risk, and Current Account Imbalances: Rare Defaults and the Transfer Problem.” In progress.

“Is there a Growth-Unemployment Trade-Off ?” Revise/Resubmit *European Economic Review*.

Skills

Software: L^AT_EX, R, Maple (beta tester), Python, Stata, EViews, OxMetrics, RATS, Limdep, Matlab, Mathematica.
Preferred: Ubuntu, Dvorak. Languages: English, French, Italian, Spanish.

Personal

British & French National. Hong Kong Resident. Born 1970. Married. One Child.