

# Audrey DALMASSO

Associate Professor

Academy: Digitalization

Research center: SKEMA Centre for Analytics and Management Science

Campus: Sophia

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## Research interests

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Econometrics, Macro-Finance, Statistics, Risk Management, Organizational Behavior

## Teaching interests

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Data Modeling and Mining, Econometrics, Financial Analysis, Macro-Finance, Merger and Acquisition, Risk Management, Social Sciences, Business and Economics Calculus, Statistics

## Education

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- 2008 Doctorate in Economics, Université Côte d'Azur, France
- 2002 DEA in Macroeconomics and International Finance, Université Côte d'Azur, France
- 2001 Maitrise en Mathématiques Appliquées et Sciences Sociales, Université Côte d'Azur, France

## Experience

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### Full-time academic positions

- Since 2021 Associate Professor, SKEMA Business School, France
- 2006 - 2021 Assistant Professor, SKEMA Business School, France

### Other academic affiliations and appointments

- Since 2018 Head of Finance and Quantitative Methods, Skema Global BBA, SKEMA Business School, France
- 2015 - 2018 Head of Finance Major, Skema BBA, SKEMA Business School, France
- 2009 - 2016 Head of Mathematics and Computer Science, Skema BBA, SKEMA Business School, France
- 2008 - 2010 Lecturer, Université Côte d'Azur, France
- 2008 Lecturer, EDHEC Business School, France
- 2003 - 2008 Teaching assistant, Université Côte d'Azur, France

## Publications

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### Peer-reviewed journal articles

ANAND, A., DALMASSO, A., VESSAL, S.R., PARAMESWAR, N., RAJASEKAR, J. and DHAL, M. (2023). The effect of job security, insecurity, and burnout on employee organizational commitment. *Journal of Business Research*, 162, pp. 113843.

ANAND, A., DALMASSO, A., HUNGUND, S., CENTOBELLI, P., CERCHIONE, R. and DUMAZERT, J.P. (2023). Abusive Supervision Effects on Employee Knowledge Hiding Behavior in Academia. *Journal of the Knowledge Economy*.

EL-YOUSUFI, F., ANAND, A. and DALMASSO, A. (2021). Impact of E- Leadership and Team Dynamics on Virtual Team Performance in a Public Organization. *International Journal of Public Sector Management*, 34(5), pp. 508-528.

WALSH, I., DALMASSO, A. and ANAND, A. (2021). The Role of Perceived Supervision, Organizational Support and Co-Workers Support to Discourage Knowledge Hiding in Organizations. *Management International*, 25(3), pp. 32-54.

ANAND, A. and DALMASSO, A. (2020). Supervisor Effects on Employee Knowledge Sharing Behaviour in SMEs. *Journal of the Knowledge Economy*, 11(-), pp. 1430-1453.

### **Conference presentations**

DALMASSO, A. (2008). La transmission de la volatilité et l'asymétrie des chocs financiers: le cas des marchés boursiers européens. In: Congrès de l'AFSE. Paris.

DALMASSO, A. and MAROUANI, A. (2005). Financial instability and dynamic articulation between American and European stock returns. In: Australasian Finance and Banking Conference. Sydney.

DALMASSO, A. (2004). La transmission des chocs entre indices boursiers américains et européens durant six périodes d'instabilité. In: Programme d'Action Intégrée CMIFM (Comité Mixte Interuniversitaire Franco-Marocain) MA/02/61 : " Libéralisation commerciale, mise à niveau de l'économie (par les I.D.E. et l'amélioration de la productivité) et coûts d'ajustement : le cas des relations Mar. Rabat.

DALMASSO, A. (2004). Evolution des relations dynamiques entre cinq indices boursiers américains et européens avant et après l'éclatement de la bulle spéculative technologique -. In: Journées de recherche 'Les Crises Financières Internationales'. Orléans.