

## ALEXANDRE JEANNERET

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**University of New South Wales**  
School of Banking and Finance  
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### APPOINTMENT

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**University of New South Wales** – School of Banking and Finance  
Head of the Master Program in Finance  
Currently Professor in Finance  
2020-2023 Associate Professor in Finance

**HEC Montréal** – Department of Finance  
**Canada Research Chair in Macro Finance**  
Head of the PhD Program in Finance  
2016-2020 Associate Professor in Finance  
2010-2016 Assistant Professor in Finance

### ACADEMIC VISITS

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2019 **University of New South Wales** – School of Banking and Finance (Winter)  
2018 **Columbia Business School** – Department of Finance (Fall)  
**HEC Lausanne** – Department of Finance (Summer)  
**Université Paris-Dauphine** – Department of Finance (Spring)  
2016 **UCLA** – Anderson School of Management (Winter)

### EDUCATION

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2010 **Swiss Finance Institute & HEC Lausanne**  
PhD in Finance – Chair: Bernard Dumas  
Fall 2008 **UCLA** – Anderson School of Management  
Visiting PhD student  
Spring 2008 **Harvard University** – Kennedy School of Government  
Visiting PhD student  
2005 **University of British Columbia** – Department of Economics  
Master of Arts in Economics  
2003 **HEC Lausanne** – Department of Economics  
Undergraduate Degree in Economics  
2001 **University of Queensland** – School of Economics  
Exchange Student, Undergraduate

### RESEARCH INTERESTS

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Asset pricing / Macro finance / Sovereign and corporate credit risk / Corporate finance / Exchange rates

## PUBLICATIONS

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A Credit-based Theory of the Currency Risk Premium

**Journal of Financial Economics**, 149(3), 473-496, 2023 (with P. Della Corte and E. Dias Saraiva-Patelli)  
Currency depreciation implied from CDS prices offers strong exchange rate predictability.

High Inflation: Low Default Risk AND Low Equity Valuations

**Review of Financial Studies**, 36(3), 1192-1252, 2023 (with H. Bhamra, C. Dorion, and M. Weber)  
Higher expected inflation jointly decreases firm default risk and equity valuation.

A Macro-Finance Model for Option Prices: A Story of Rare Economic Events

**Management Science**, 69(9), 4973-5693, 2023 (with M. Hasler)  
Macro-finance model with disasters and recoveries rationalizing key features in equity index option markets.

How Does Managerial Expropriation Affect Equity Volatility? Theory and Worldwide Evidence

**Review of Corporate Finance Studies**, Forthcoming (with L. Gagnon)  
Stronger corporate governance reduces equity return volatility when managerial expropriation is sticky.

Sovereign Risk Premia and Global Macroeconomic Conditions

**Journal of Financial Economics**, 147, 172-197, 2023 (with S. Andrade and A. Ekponon)  
A country's exposure to the global business cycle generates a large and countercyclical bond risk premium.

Asset Pricing with Persistence Risk

**Review of Financial Studies**, 32, 2809-2849, 2019 (with D. Andrei and M. Hasler)  
Learning about persistence in expected output growth generates time variation in asset pricing moments.

Sovereign Credit Risk under Good/Bad Governance

**Journal of Banking and Finance**, 93, 230-246, 2018  
Highlights the negative relationship between government effectiveness and sovereign credit spreads.

Sovereign Default Risk and the U.S. Equity Market

**Journal of Financial and Quantitative Analysis**, 52, 305-339, 2017  
Examines how sovereign default risk in Europe affects the volatility of U.S. equity returns.

International Firm Investment under Exchange Rate Uncertainty

**Review of Finance**, 20, 2015-2048, 2016  
Theory and evidence on negative and non-linear relation between exchange rate volatility and cross-border investments.

Sovereign Defaults and Currency Denomination

**Journal of International Money and Finance**, 60, 197-222, 2016 (with S. Souissi)  
Identifies the drivers of sovereign defaults by debt's currency denomination for 100 countries over the period 1996-2012.

The Dynamics of Sovereign Credit Risk

**Journal of Financial and Quantitative Analysis**, 50, 963-985, 2015  
Model of sovereign credit risk with endogenous debt and default explaining the time-variation in sovereign spreads.

Convertible Debt and Shareholder Incentives

**Journal of Corporate Finance** 24, 38-56, 2014 (with C. Dorion, P. François, and G. Grass)  
Evidence that convertible debt financing reduces the agency problem of risk-shifting for financially distressed firms.

*In French*

La Crise de la Dette en Europe

**L'Actualité Economique** 91, 2015 (with E. Chouaib)  
Analysis of the origins of the European debt crisis and of the structural issues of the euro zone.

**Default Risk Linkages in a Structural Credit Model**

(with J. Ericsson, Kristoffer Glover, and Yiliu Yu)

Theory explaining co-movement in default risk, risk premia, and equity volatility across independent borrowers.

**A Credit Risk Explanation of the Correlation between Corporate Bonds and Stocks**

(with A. Dickerson, M. Fournier, and P. Mueller)

Default risk is the primary predictor of the correlation between corporate bond and stock returns

**What Drives the Expected Return on a Stock? Short-Run vs. Long-Run Risk**

(with C. Dorion and A. Ekponon)

The decomposition of the equity risk premium into short-run and long-run risk varies with idiosyncratic volatility.

**Commodity Prices and Currencies**

(with V. Sokolovski)

Fluctuations in commodity export prices help predict individual currency and carry trade returns.

**Survey Expectations Meet Option Prices: New Insights from the FX Market**

(with C. Gao and P. Della Corte)

Explore the term structure of risk preferences and premia in FX market.

**Local and Foreign Currency Corporate Debt**

(with P. Augustin, E. Patelli, and M. Sanchez-Martinez)

New approach to study the difference in corporate credit spreads in local vs. foreign currency.

**Equity Prices in a Granular Economy**

(with A. Abolghasemi, H. Bhamra, and C. Dorion)

A granular economy has key implications for understanding the SML and the cross-section in equity returns.

**Firm Size and Default Risk**

(with A. Dickerson, J. Ericsson, and Yiliu Yu)

Study how default risk of a large firm varies endogenously with its size, both empirically and theoretically.

CONFERENCES & INVITED SEMINARS

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- 2024 Midwest Finance Association (Chicago)\*, Victoria University of Wellington (New Zealand), Reserve Bank of New Zealand, Kobe University (Japan), Hitotsubashi Business School (Tokyo, Japan), Tsinghua University, Reserve Bank of Australia, Queensland University of Technology.
- 2023 University of Queen Mary London\*, St Gallen (Switzerland)\*, University of St Mary's (Canada)\*, HEC-McGill Winter Finance Workshop (Ischgl, Austria), University of Queensland, University of Sydney, Hong Kong University\*, City University of Hong Kong\*, HKUST\*. Australian National University, Italian Congress of Econometrics and Empirical Economics (Cagliari), European Finance Association Meetings (Amsterdam, Holland), Bank of Canada\*, Rotman Junior Finance Faculty Conference (Toronto, Canada)\*, University of Alberta\*, FMA (Chicago)\*, Southern Finance Association Meetings (Puerto Rico)\*, Aarhus University (Denmark)\*, FIRN Annual Conference (Australia)\*, Banque de France's workshop on "Macroeconomic and Financial Implications of Commodity Market Fluctuations" (Paris, France)\*, CUHK-RAPS Conference on Asset Pricing and Investment (Hong Kong)\*.
- 2022 2022 Virtual Derivatives Workshop (online), HEC Paris\*, University of Technology at Sydney, Annual Risk Management Conference (Singapore), Vienna Symposium on Foreign Exchange Markets (Austria), FIRN Annual Conference (Australia), Fulcrum Asset Management (London)\*, HEC Montreal (Canada)\*, University Laval (Canada)\*, Leibniz Institute for Financial Research SAFE (Germany)\*, AsianFA Annual Conference (Hong Kong)\*, UNSW Business School\*.

- 2021 American Economic Association Meetings (online)\*, HKUST\*, International Conference of the French Finance Association (online), ITAM Finance Conference (online), International Risk Management Conference (Cagliari, Italy), Vienna Symposium on Foreign Exchange Markets (Austria), UNSW Business School, Northern Finance Association (online), FIRN Annual Conference (Australia), University of Lugano (Switzerland)\*, University of Geneva (Switzerland)\*, University of Manchester, Warwick Business School, Australasian Finance and Banking Conference (Sydney).
- 2020 American Finance Association Meetings (San Diego), American Economic Association Meetings (San Diego)\*, Columbia University Finance Brown Bag\*, European Finance Association Meetings (Helsinki, Finland), Université Laval (Québec City, Canada), Northern Finance Association Meetings (Banff, Canada), Warwick Business School (UK)\*.
- 2019 American Finance Association Meetings (Atlanta)\*, University of Cambridge (UK), UNSW (Sydney, Australia), University of Hawaii (USA), Loughborough University (UK)\*, Annual Meeting of the Swiss Society for Financial Market Research (Zurich, Switzerland), Fulcrum Asset Management (London, UK), QES European Quantitative and Macro Investing Conference (London, UK)\*, Asset Pricing Workshop (York, UK)\*, HEC-McGill Summer Workshop (Montebello, Canada), NBER Asset Pricing (Cambridge)\*, Annual Risk Management Conference (Singapore)\*, JPMCC International Symposium (Denver), Vienna Symposium on Foreign Exchange Markets (Austria), European Finance Association (Lisbon, Portugal), CDI's Annual Conference on Derivatives (Montréal, Canada), Northern Finance Association (Vancouver, Canada), Financial Management Association (New Orleans)\*, University of Cambridge (England)\*, 9th Workshop on Exchange Rates at ECB (Frankfurt, Germany)\*.
- 2018 York University (Canada)\*, Desmarais Montreal Winter Finance Meeting (Canada). Zürich Asset Pricing Workshop (Switzerland)\*, Queen's University (Canada)\*, Bank of Canada (Ottawa), HEC-McGill Spring Workshop (Montebello, Canada), SFS Cavalcade (Yale)\*, Western Finance Association Meetings (San Diego)\*, French Finance Association Meeting (Paris, France)\*, University Paris-Dauphine (Paris, France), ESSEC (Paris, France), Goethe Frankfurt (Germany)\*, University of Bern (Switzerland), HEC Lausanne (Switzerland), European Finance Association (Warsaw, Poland), SITE Asset Pricing Theory and Computation Workshop (Stanford)\*, CDI's Annual Conference on Derivatives (Montréal, Canada), Northern Finance Association Meetings (Charlevoix, Canada), McGill University (Montréal, Canada), Chinese University of Hong Kong\*, Boston University, Fordham (NY), University of Cambridge (UK), Australasian Finance & Banking Conference (Sydney, Australia).
- 2017 Adam Smith Asset Pricing (Paris, France), HEC-McGill Winter Finance Workshop (Femie, Canada)\*, HEC Montréal Brownbag, University of Maryland (DC, USA), McGill University (Montréal, Canada), Federal Reserve Board (Washington, USA)\*, Rome Junior Finance Conference (Italy)\*, Society for Economic Dynamics (Edinburgh, Scotland)\*, University of Zurich (Switzerland), University of Neuchâtel (Switzerland), HEC Lausanne (Switzerland), BoC-FRBSF-SFU Conference (Vancouver, Canada)\*, European Finance Association (Mannheim, Germany), SAFE Asset Pricing Workshop (Frankfurt, Germany)\*, University of Bern (Switzerland)\*, University of Lugano (Switzerland)\*, Conference on Corporate Policies and Asset Prices (London, UK), UCLA Macro Brownbag (USA)\*.
- 2016 Boston University\*, UCLA\*, University of Technology Sydney\*, UNSW (Sydney, Australia)\*, University of Sydney\*, European Finance Association (Oslo, Norway), International Conference on Capital Markets at INSEAD (France), Telfer Annual Conference on Accounting and Finance (Ottawa, Canada), Commodity Markets Conference (Hannover, Germany)\*, HEC-McGill Doctoral Workshop (Montréal, Canada)\*, Annual Conference of the Swiss Society for Financial Market Research (Zurich), GREQAM (Marseille, France)\*, Theories and Methods in Macroeconomics (Paris, France)\*, HEC-McGill Winter Finance Workshop (Femie, Canada)
- 2015 European Finance Association (Vienna, Austria), University of Geneva (Switzerland), HEC-McGill Winter Finance Workshop (Mont-Sainte-Anne, Canada), McGill University (Montréal, Canada)
- 2014 McGill University (Montréal, Canada), EMG-ECB Emerging Markets Finance Conference (London, UK), Northern Finance Association (Ottawa, Canada)
- 2013 European Finance Association (Cambridge, UK), WU Gutmann Center Symposium 2013 on "Sovereign Credit Risk and Asset Management" (Vienna, Austria), HEC Winter Finance Workshop (Mont-Sainte-Anne, Canada), IFM2 Mathematical Finance Days (Montréal, Canada), Laval University (Québec, Canada), University of Québec at Montréal (Canada)

- 2012 Western Finance Association Meetings (Las Vegas), Vienna Graduate School of Finance (Austria), Queen's University (Kingston, Canada), CREDIT Conference (Venice, Italy), IFM2 Mathematical Finance Days (Montréal, Canada), University of Geneva (Switzerland), University of Ljubljana (Slovenia)
- 2011 Desautels-HEC-Rotman Winter Finance Workshop (Tremblant, Canada), FDIC-Cornell-University of Houston Derivative Securities and Risk Management Conference (Washington D.C.), IFM2 Mathematical Finance Days (Montréal, Canada), Theories and Methods in Macroeconomics Conference (Montréal, Canada).
- 2010 University of Houston (USA), Rice University (Houston, USA), Copenhagen Business School (Denmark), Norwegian School of Management BI (Oslo, Norway), Amsterdam Business School (Netherlands), HEC Montréal (Canada), CREDIT Conference (Venice, Italy), Bank of Canada Conference on "Financial Globalization and Financial Instability" (Ottawa, Canada)
- 2009 European Finance Association (Bergen, Norway), EDHEC Business School (Nice, France), University of Lausanne (Switzerland), Singapore Risk Management Conference, Swiss Doctoral Workshop in Finance (Gerzensee, Switzerland), Financial Risks International Forum on "Risk Management & Financial Crisis" (Paris, France)
- 2008 Harvard University (Cambridge, USA), University of California at Santa Cruz (USA), European Finance Association Doctoral Tutorial (Athens, Greece), Swiss Doctoral Workshop in Finance (Gerzensee, Switzerland), FDIC-Cornell-University of Houston Derivative Securities and Risk Management Conference (Washington D.C.), Financial Risks International Forum on "Structured Products and Credit Derivatives" (Paris, France)
- 2005-2007 French Finance Association Meeting (Paris, France, 2006 & 2007), Infiniti Conference on International Finance (Trinity College, Ireland), Swiss Doctoral Workshop in Finance (Gerzensee, Switzerland, 2006 & 2007), University of Zurich (Switzerland), INFER Annual Conference (London, England), Australian Conference of Economists (Melbourne, Australia)
- \*: Presentation by co-author

## DISCUSSIONS

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- 2023 Finance Down Under Conference (Melbourne, Australia), *Currency Risk Under Capital Controls* by Xiang Fang, Sining Liu, and Yang Liu (University of Hong Kong)
- 2022 Australasian Finance & Banking Conference (Sydney, Australia), *Global Corporate Default Risk Factors: Frailty and Spillover Effects* by Yanru Lee (University of North Carolina at Chapel Hill)  
Central Bank Conference on the Microstructure of Financial Markets (Sydney, Australia), *Uninformed but Predictable: Corporate Trading and Price Discovery in Over-the-counter FX Markets* by Umang Khetan and Petra Sinagl (University of Iowa)
- 2021 Australasian Finance & Banking Conference (Sydney, Australia), *Risk-Corrected Probabilities of a Binary Event* by Alex Ferreira (Sao Paulo), Yujing Gong (LSE), and Arie E. Gozluklu (Warwick Business School)  
Australasian Finance & Banking Conference (Sydney, Australia), *Increasing Corporate Bond Liquidity Premium and Post-Crisis Regulations* by Botao Wu (NYU)
- 2019 Conference in International Finance at Imperial College (London, UK), *Heterogeneous Information Content of Global FX Trading* by Angelo Ranaldo and Fabricius Somogyi (University of St. Gallen)  
Conference of the Swiss Society for Financial Market Research (Zurich, Switzerland), *Short-term Momentum* by Mamdouh Medhat (Cass Business School) and Maik Schmeling (Goethe University Frankfurt)
- 2018 Australasian Finance & Banking Conference (Sydney, Australia), *Globally Consistent Creditor Protection, Reallocation, and Productivity* by Bo Bian (London Business School)
- 2017 European Finance Association (Mannheim, Germany), *Asset Pricing with Beliefs-dependent Risk Aversion and Learning* by Tony Berrada (University of Geneva), Jérôme Detemple and Marcel Rindisbacher (Boston University)
- 2016 Northern Finance Association (Mont-Tremblant, Canada), *Vertical and Horizontal Agency Costs: Evidence from Public and Private Firms* by Sridhar Gogineni (U. of Wyoming), Scott C. Linn and Pradeep K. Yadav (U. of Oklahoma)  
Telfer Annual Conference on Accounting and Finance (Ottawa, Canada), *Insider Trading, Informativeness, and Price Efficiency Around the World* by L. Ng (York University), C. X. Wang (University of Wisconsin),

- and Q. Wang (University of Wisconsin)
- 2015 Conference of the Swiss Society for Financial Market Research (Zurich, Switzerland), *Debt Refinancing and Equity Returns* by N. Friewald (NHH), F. Nagler (Vienna), and C. Wagner (CBS)  
Risk Management Conference (Mont-Tremblant, Canada), *An Anatomy of the Financial and Real Impact of Volatility Shocks* by H. Chen (MIT), H. Wang, and H. Zhou (Tsinghua University)
- 2014 EMG-ECB Emerging Markets Finance Conference (London, UK), *Do International Institutions Affect Financial Markets? : Evidence from the Greek Sovereign Debt Crisis* by M. Gogstad (Statoil ASA), A. M. Kutan (Southern Illinois University), and Y. G. Muradoglu (University of London)
- 2012 IFSID Conference on Derivatives (Montréal, Canada), *Credit Derivatives and Earnings Announcements* by G. Batta, J. Qiu and F. Yu (Claremont McKenna College)  
Risk Management Conference (Mont-Tremblant, Canada), *CDS Credit-Event Auctions* by S. Gupta (Indian School of Business) and R. K. Sundaram (NYU Stern)
- 2011 CIRPEE Days (Béancour, Canada), *The Role of State and Foreign Owners in Corporate Risk-Taking: Evidence from Privatization* by N. Boubakri (American University of Sharjah), J.-C. Cosset (HEC Montréal), and W. Saffar (American University of Beirut)
- 2009 Risk Management Conference (Singapore), *SyRNet: A Network Model of Systemic Risk* by S. Martinez-Jaramillo, O. Perez Perez, F. Avila Embriz, and F. Lopez Gallo Dey (Banco de Mexico)
- 2008 European Finance Association Meeting (Athens, Greece), *Bankruptcy Law and the Time Horizon of Corporate Investment Decisions* by E. Tarantino (European University Institute)  
Swiss Doctoral Workshop in Finance (Gerzensee, Switzerland), *Trade Costs, Heterogeneous Firms and International Portfolio Choice* by D. Andrei (HEC Lausanne and SFI)
- 2007 INFINITI Conference on International Finance (Dublin, Ireland), *Investor-Specific Information, Uncertainty, and Learning in the Link Between the Exchange Rate and FDI* by R. Ratti and S. Ni (University of Missouri-Columbia)  
French Finance Association Meeting (Paris, France), *Time Varying Default Risk Premia in Corporate Bond Markets* by R. Elkamhi and J. Ericsson (McGill)  
Swiss Doctoral Workshop in Finance (Gerzensee, Switzerland), *International Stock Market Correlations: a Sectoral Approach* by Philipp Fasnacht and Henri Loubergé (University of Geneva and SFI)
- 2006 French Finance Association Meeting (Paris, France), *Diversification Benefits of Treasury Inflation Protected Securities: An Empirical Puzzle* by A. Mamun (University of Saskatchewan) and N. Visaltanachoti (Massey University)

## AWARDS & HONORS

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- 2023 UNSW Business School Excellence Research Award
- 2018 Canada Research Chair in Macro Finance (Federal Government)
- 2016 Research Professorship in International Finance (HEC Montréal)
- 2011 AFFI EURONEXT Prize (Best Thesis in Finance Written in a Francophone Country)  
Best Conference Paper Award at the Mathematical Finance Days in Montréal
- 2008 Second Best Paper of the European Finance Association Doctoral Tutorial Scholarship of the Société des Belles-Lettres for Graduate Studies Abroad
- 2007 Best Presentation Award at the Annual Meeting of the Swiss Finance Institute
- 2005 PhD Program Entrance Fellowship (Swiss Finance Institute and University of Lausanne)  
Best Thesis Written for the Master of Arts in Economics (University of British Columbia)
- 2004 International Partial Tuition Scholarship (University of British Columbia)  
Scholarship for Research and Graduate Studies Abroad (University of Lausanne)  
Jean Golay Prize for Outstanding Overall Academic Results (University of Lausanne)

## RESEARCH FUNDING

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2023	CSI (with P. Augustin and E. Patelli, 2023 – 2025): 40,000 CAD
2021	CDI (with P. Della Corte and C. Gao, 2021 – 2022): 10,000 CAD
2018	SSHRC as the holder of the Canada Research Chair in Macro Finance (2018 – 2023): 500,000 CAD
2017	IVADO (with Y. Adulyasak, L. Charlin, C. Dorion, L-M. Rousseau, 2018 – 2019): 200,000 CAD
2016	IFSID (with M. Hasler, 2016 – 2018): 30,000 CAD
2016	SSHRC – Insights Grant (with C. Dorion, 2016 – 2019): 115,000 CAD
2014	IFSID – Montréal Institute of Structured Finance and Derivatives (2014 – 2016): 30,000 CAD
2012	FQRSC for Young Researchers in Québec (2012 – 2015): 43,000 CAD
2010	IFM2 Funding for Research (2010 – 2014): 30,000 CAD/year
2005	FAME & NCCR FINRISK Funding for Research (2005 – 2010): 25,000 CHF/year

## DISSERTATION COMMITTEE

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In progress	Tianyi Lu (Supervisor), UNSW.
2023	Lucie Lu (External adviser), McGill University. Placement: University of Melbourne
2022	Ella D. S. Patelli (Supervisor), HEC Montréal. Placement: University of British Columbia
2022	Ali Abolghasemi (Co-supervisor), HEC Montréal, Placement: Saint Mary's University
2022	Alexandre Pauli (External adviser), HEC Lausanne. Placement: Post-doc at EPFL
2021	Haohua Xu (External adviser), McGill University. Placement: Aegon Asset Management
2020	Ali Shahrad (External adviser), McGill University. Placement: University of Saskatchewan
2018	Adelphé Ekponon (Supervisor), HEC Montréal. Placement: University of Cambridge
2016	Amir Akbari (External adviser), McGill University. Placement: McMaster University
2012	Mehdi Karoui (External adviser), McGill University. Placement: Omers Capital Markets
2011	Hitesh Doshi (External adviser), McGill University. Placement: University of Houston

## EDITORIAL POSITION

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2024-...	Associate Editor, Journal of Credit Risk
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## REFEREEING ACTIVITY

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British accounting Review, Canadian Journal of Administrative Sciences, Comparative Economic Studies, European Economic Review, Journal of Economics and Business, Journal of Banking and Finance, Journal of Corporate Finance, Journal of Economic Dynamics and Control, Journal of Empirical Finance, Journal of Finance, Journal of Financial and Quantitative Analysis, Journal of Financial Economics, Journal of Financial Research, Journal of International Economics, Journal of International Money and Finance, Management Science, Revue Finance, Review of Asset Pricing Studies, Review of Financial Studies, Review of Finance, Review of World Economics

## ORGANIZATION OF ACADEMIC EVENTS

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2023	UNSW Asset Pricing Workshop, October 26-28, 2023, Sydney (Australia). Co-organized with Francisco Barillas
2022	UNSW Asset Pricing Workshop, November 10-12, 2022, Sydney (Australia). Co-organized with Francisco Barillas
2020	HEC-McGill Winter Finance Workshop, March 12-14, 2020, Fernie (British Columbia, Canada). Co-organized with Jan Ericsson
2019	HEC-McGill Winter Finance Workshop, March 14-16, 2019, Sunshine Village (British Columbia, Canada). Co-organized with Jan Ericsson
2018	HEC-McGill Winter Finance Workshop, March 8-11, 2018, Sunshine Village (British Columbia, Canada). Co-organized with Jan Ericsson
2017	HEC-McGill Winter Finance Workshop, February 23-26, 2017, Fernie (British Columbia, Canada). Co-organized with Jan Ericsson
2016	HEC-McGill Winter Finance Workshop, March 16-19, 2016, Fernie (British Columbia, Canada). Co-organized with Jan Ericsson
2015	HEC-McGill Winter Finance Workshop, March 5-7, 2015, Mont-Sainte-Anne (Québec, Canada). Co-organized with Jan Ericsson and Christian Dorion
2013	HEC-McGill Winter Finance Workshop, March 14-16, 2013, Mont-Sainte-Anne (Québec, Canada). Co-organized with Christian Dorion

## TEACHING

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Currently	University of New South Wales – School of Banking and Finance <ul style="list-style-type: none"><li>- Portfolio Management, Undergraduate</li><li>- Financial Theory and Policy, Master of Finance</li><li>- Asset Pricing Theory, PhD in Finance</li></ul>
2010-2020	HEC Montréal – Department of Finance <ul style="list-style-type: none"><li>- Macro Asset Pricing, PhD in Finance</li><li>- International Portfolio Management, MSc in Finance</li><li>- Derivatives, Undergraduate</li><li>- Investments, Undergraduate</li></ul>
2012	Professional Risk Management (PRM) – Executives Courses in Finance <ul style="list-style-type: none"><li>- Credit Risk</li></ul>
2008	Swiss Finance Institute – Executives Courses in Finance <ul style="list-style-type: none"><li>- Applications on Credit Risk and Portfolio Theory</li><li>- Volatility Trading</li></ul>

## PROFESSIONAL ACTIVITIES

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2009	Pictet & Cie Bank (Geneva, Switzerland) Pictet Asset Management Consultant for the Fixed Income Group Development of the tactical allocation strategy of a government bond investment fund
2003-2004	Morgan Stanley Capital International Barra (Geneva, Switzerland) Equity Research Group Fundamental Analyst for Southern Europe (France, Italy, Portugal, Spain & Greece) Coordinator Europe & EMEA for the “Global Industry Classification Standards”
2000-2001	Pictet & Cie Bank (Geneva, Switzerland) Pictet Asset Management Co-developer of the “Quarterly Performance & Activity Report”