Alexandre Jeanneret

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APPOINTMENT

University of New South Wales – School of Banking and Finance

Currently	**Professor of Finance** **Deputy Head of Research**
2023–2025	Head of the Master Program 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

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

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

RESEARCH INTERESTS

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

15. Excess Co-movement in Default Risk
Management Science, Forthcoming (with J. Ericsson, K. Glover, and L. Lu)
Why default risk, risk premia, and equity volatility co-move across firms.

14. Looking Under the Hood of Commodity Currency Predictability
Management Science, Forthcoming (with V. Sokolovski)
Uncovers the source of exchange rate predictability for commodity currencies.

13. How Does Managerial Expropriation Affect Equity Volatility? Theory and Worldwide Evidence
Review of Corporate Finance Studies, 14(1), 166–203, 2025 (with L. Gagnon)
Stronger governance lowers equity volatility when managerial expropriation is sticky.

12. 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)
CDS-implied currency depreciation strongly predicts exchange rates.

11. 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.

10. A Macro-Finance Model for Option Prices: A Story of Rare Economic Events
Management Science, 69(9), 4973–5693, 2023 (with M. Hasler)
Rare disasters and recoveries explain key features of equity index option prices.

9. Sovereign Risk Premia and Global Macroeconomic Conditions
Journal of Financial Economics, 147, 172–197, 2023 (with S. Andrade and A. Ekponon)
Global business cycle exposure drives countercyclical sovereign risk premia.

8. Asset Pricing with Persistence Risk
Review of Financial Studies, 32, 2809–2849, 2019 (with D. Andrei and M. Hasler)
Learning about growth persistence makes asset pricing moments time-varying.

7. Sovereign Credit Risk under Good/Bad Governance
Journal of Banking and Finance, 93, 230–246, 2018
Government effectiveness is negatively related to sovereign credit spreads.

6. Sovereign Default Risk and the U.S. Equity Market
Journal of Financial and Quantitative Analysis, 52, 305–339, 2017
How European sovereign default risk affects the volatility of U.S. equity returns.

5. International Firm Investment under Exchange Rate Uncertainty
Review of Finance, 20, 2015–2048, 2016
Exchange rate volatility reduces cross-border investment non-linearly.

4. Sovereign Defaults and Currency Denomination
Journal of International Money and Finance, 60, 197–222, 2016 (with S. Souissi)
Drivers of sovereign defaults by debt currency, 100 countries, 1996–2012.

3. The Dynamics of Sovereign Credit Risk
Journal of Financial and Quantitative Analysis, 50, 963–985, 2015
Model with endogenous debt and default explaining time-varying sovereign spreads.

2. Convertible Debt and Shareholder Incentives
Journal of Corporate Finance, 24, 38–56, 2014 (with C. Dorion, P. François, and G. Grass)
Convertible debt mitigates risk-shifting in financially distressed firms.

1. *In French* – La Crise de la Dette en Europe
L'Actualité Economique, 91, 2015 (with E. Chouaib)
Origins of the European debt crisis and structural issues of the euro zone.

WORKING PAPERS / RESEARCH IN PROGRESS

A Credit Risk Explanation of the Correlation between Corporate Bonds and Stocks
(with A. Dickerson, M. Fournier, and P. Mueller) / **R&R at Management Science**
Default risk drives the correlation between corporate bond and stock returns.

What Drives Expected Stock Returns? Long-Run Risk and Endogenous Leverage
(with C. Dorion and A. Ekponon) / **R&R at Journal of Financial and Quantitative Analysis**
The equity premium's long-run risk share varies with idiosyncratic volatility.

Too Big to Diversify: Market Concentration and Corporate Credit Risk
(with A. Shirazi)
The dominance of a few corporate giants is priced in corporate bond markets.

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.
2026 FIRN Melbourne Asset Pricing Meeting: Best Paper Award

Option-Implied Local Currency Credit Spreads
(with P. Augustin, E. Patelli, and M. Sanchez-Martinez)
New approach to compare corporate credit spreads in local vs. foreign currency.
2026 ANU-FIRN Conference: Best Paper Award

Sticky Attention and Stock Returns
(with L. Chen, D. Garcia, and B. Loos)
Who pays attention to a stock, and how persistently, matters for asset prices.

Asset Pricing in a Concentrated Economy
(with H. Bhamra, C. Dorion, and A. Shirazi)
Granularity explains the security market line and the cross-section of returns.
2026 SAIF Annual Research Conference Award: Best Paper in Asset Pricing

CONFERENCES & INVITED SEMINARS

2026 University of Colorado at Boulder*, HEC Lausanne (Switzerland)*, Penn State University*, University of North Carolina at Chapel Hill*, SGF Conference (Zurich, Switzerland)*, SAIF Annual Research Conference (Shanghai, China), ANU-FIRN Money, Credit, and Financial Stability Meeting (Canberra, Australia), CDI Fifteenth Conference on Derivatives (Montréal, Canada)*, Annual Meeting of the International Finance Society (Gerzensee, Switzerland)*, Lake Lucerne Institute Finance Research Revolution Conference (Weggis, Switzerland)*, FIRN Melbourne Asset Pricing Meeting (Melbourne, Australia), Waseda Summer Workshop in Finance (Tokyo, Japan), CityU of Hong Kong International Finance Conference (Hong Kong)*, Northern Finance Association (Québec City, Canada)*, The Wellington Finance Summit (Welling-

ton, New Zealand; keynote), 22nd International Behavioural Finance Conference (Chicago, USA)*.

2025 FIRS (Seoul, South Korea), CityU of Hong Kong International Finance Conference, FIRN UQ Asset Management Meeting (Brisbane, Australia)*, McGill University*, CDI's Annual Conference on Derivatives (Montréal, Canada)*, Financial Management Association (Vancouver, Canada)*, The Sydney Banking and Financial Stability Conference (Sydney, Australia)*.

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 (China), Reserve Bank of Australia, Queensland University of Technology (Australia), SFI Research Days (Switzerland)*, 4th Corporate Policies and Asset Prices Conference (Luxembourg)*, WAPFIN at NYU Stern (New York)*, University of Melbourne (Australia)*, New Methods and Indicators in New Markets (Rome, Italy)*, 2024 Finance Forum (Tenerife, Spain)*, Economics of Risk (Luxembourg)*, SFS Cavalcade Asia-Pacific (Seoul, South Korea)*.

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 (Amsterdam), Bank of Canada*, Rotman Junior Finance Faculty Conference (Toronto)*, University of Alberta*, FMA (Chicago)*, Southern Finance Association (Puerto Rico)*, Arhus University (Denmark)*, FIRN Annual Conference (Australia)*, Banque de France workshop (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 SAFE (Germany)*, AsianFA Annual Conference (Hong Kong)*, UNSW Business School*.

2021 American Economic Association (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 (San Diego), American Economic Association (San Diego)*, Columbia University Finance Brown Bag*, European Finance Association (Helsinki, Finland), Université Laval (Québec City, Canada), Northern Finance Association (Banff, Canada), Warwick Business School (UK)*.

2019 American Finance Association (Atlanta)*, University of Cambridge (UK), UNSW (Sydney), University of Hawaii, Loughborough University (UK)*, Annual Meeting of the Swiss Society for Financial Market Research (Zurich), Fulcrum Asset Management (London), QES European Quantitative and Macro Investing Conference (London)*, 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), CDI's Annual Conference on Derivatives (Montréal), Northern Finance Association (Vancouver), 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 (San Diego)*, French Finance Association (Paris, France)*, University Paris-Dauphine (Paris), ESSEC (Paris), Goethe Frankfurt (Germany)*, University of Bern (Switzerland), HEC Lausanne (Switzerland), European Finance Association (Warsaw), SITE Asset Pricing Theory and Computation Workshop (Stanford)*, CDI's Annual Conference on Derivatives (Montréal), Northern Finance Association (Charlevoix, Canada), McGill University (Montréal), Chinese University of Hong Kong*, Boston University, Fordham (NY), University of Cambridge (UK), Australasian Finance & Banking Conference (Sydney).

2017 Adam Smith Asset Pricing (Paris), HEC-McGill Winter Finance Workshop (Fernie)*, HEC Montréal Brownbag, University of Maryland (DC), McGill University (Montréal), Federal Reserve Board (Washington)*, Rome Junior Finance Conference (Italy)*, Society for Economic Dynamics (Edinburgh, Scotland)*, University of Zurich, University of Neuchâtel, HEC Lausanne, BoC-FRBSF-SFU Conference (Vancouver)*, European Finance Association (Mannheim), SAFE Asset Pricing Workshop (Frankfurt)*, University of Bern*, University of Lugano*, Conference on Corporate Policies and Asset Prices (London), UCLA Macro Brownbag*.

2016 Boston University*, UCLA*, University of Technology Sydney*, UNSW (Sydney)*, University of Sydney*, European Finance Association (Oslo), International Conference on Capital Markets at INSEAD (France), Telfer Annual Conference on Accounting and Finance (Ottawa), Commodity Markets Conference (Hannover, Germany)*, HEC-McGill Doctoral Workshop (Montréal)*, Annual Conference of the Swiss Society for Financial Market Research (Zurich), GREQAM (Marseille, France)*, Theories and Methods in Macroeconomics (Paris)*, HEC-McGill Winter Finance Workshop (Fernie, Canada).

2015 European Finance Association (Vienna), University of Geneva (Switzerland), HEC-McGill Winter Finance Workshop (Mont-Sainte-Anne, Canada), McGill University (Montréal).

2014 McGill University (Montréal), EMG-ECB Emerging Markets Finance Conference (London), Northern Finance Association (Ottawa, Canada).

2013 European Finance Association (Cambridge, UK), WU Gutmann Center Symposium on "Sovereign Credit Risk and Asset Management" (Vienna), HEC Winter Finance Workshop (Mont-Sainte-Anne, Canada), IFM2 Mathematical Finance Days (Montréal), Laval University (Québec), University of Québec at Montréal.

2012 Western Finance Association (Las Vegas), Vienna Graduate School of Finance, Queen's University (Kingston, Canada), CREDIT Conference (Venice), IFM2 Mathematical Finance Days (Montréal), University of Geneva, University of Ljubljana (Slovenia).

2011 Desautels-HEC-Rotman Winter Finance Workshop (Tremblant, Canada), FDIC-Cornell-University of Houston Derivative Securities and Risk Management Conference (Wash-

	ington D.C.), IFM2 Mathematical Finance Days (Montréal), Theories and Methods in Macroeconomics Conference (Montréal).
2010	University of Houston, Rice University (Houston), Copenhagen Business School, Norwegian School of Management BI (Oslo), Amsterdam Business School, HEC Montréal, CREDIT Conference (Venice), Bank of Canada Conference on "Financial Globalization and Financial Instability" (Ottawa).
2009	European Finance Association (Bergen, Norway), EDHEC Business School (Nice), University of Lausanne, Singapore Risk Management Conference, Swiss Doctoral Workshop in Finance (Gerzensee), Financial Risks International Forum on "Risk Management & Financial Crisis" (Paris).
2008	Harvard University (Cambridge), University of California at Santa Cruz, European Finance Association Doctoral Tutorial (Athens), Swiss Doctoral Workshop in Finance (Gerzensee), 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).
2005–2007	French Finance Association Meeting (Paris, 2006 & 2007), Infiniti Conference on International Finance (Trinity College, Ireland), Swiss Doctoral Workshop in Finance (Gerzensee, 2006 & 2007), University of Zurich, INFER Annual Conference (London), Australian Conference of Economists (Melbourne).

*: Presentation by co-author

DISCUSSIONS

2025	Colorado Finance Summit (Vail, USA), *Monetary Policy and the Maturity Structure of Public Debt* by Michele Andreolli (Boston College).
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), *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).
	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), *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), *Short-term Momentum* by Mamdouh Medhat (Cass Business School) and Maik Schmeling (Goethe University Frankfurt).
2018	Australasian Finance & Banking Conference (Sydney), *Globally Consistent Creditor Protection, Reallocation, and Productivity* by Bo Bian (London Business School).
2017	European Finance Association (Mannheim), *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), *Insider Trading, Informativeness, and Price Efficiency Around the World* by L. Ng (York University), C. X. Wang and Q. Wang (University of Wisconsin).

2015 Conference of the Swiss Society for Financial Market Research (Zurich), *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), *Do International Institutions Affect Financial Markets? Evidence from the Greek Sovereign Debt Crisis* by M. Gogstad (Statoil), A. M. Kutan (Southern Illinois), and Y. G. Muradoglu (University of London).

2012 IFSID Conference on Derivatives (Montréal), *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 (Bécancour, 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), *Bankruptcy Law and the Time Horizon of Corporate Investment Decisions* by E. Tarantino (European University Institute).

Swiss Doctoral Workshop in Finance (Gerzensee), *Trade Costs, Heterogeneous Firms and International Portfolio Choice* by D. Andrei (HEC Lausanne and SFI).

2007 INFINITI Conference on International Finance (Dublin), *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), *Time Varying Default Risk Premia in Corporate Bond Markets* by R. Elkamhi and J. Ericsson (McGill).

Swiss Doctoral Workshop in Finance (Gerzensee), *International Stock Market Correlations: a Sectoral Approach* by Philipp Fasnacht and Henri Loubergé (University of Geneva and SFI).

2006 French Finance Association Meeting (Paris), *Diversification Benefits of Treasury Inflation Protected Securities: An Empirical Puzzle* by A. Mamun (University of Saskatchewan) and N. Visaltanachoti (Massey University).

AWARDS & HONORS

2026 Best Paper Award in Asset Pricing, SAIF Annual Research Conference
Best Paper Award, ANU-FIRN Conference
Best Paper Award, FIRN Melbourne Asset Pricing Meeting

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, Mathematical Finance Days (Montréal)

2008 Second Best Paper, European Finance Association Doctoral Tutorial
Scholarship of the Société des Belles-Lettres for Graduate Studies Abroad

2007	Best Presentation Award, Annual Meeting of the Swiss Finance Institute
2005	PhD Program Entrance Fellowship (Swiss Finance Institute and University of Lausanne) Best Thesis, 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

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

In progress	Tianyi Lu (Supervisor), UNSW
In progress	Liyun Chen (Supervisor), UNSW
In progress	Ruisi Wang (Co-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	Adelphe 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

2024–...	Associate Editor, *Journal of Credit Risk*

REFEREEING ACTIVITY

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

2026	UNSW Asset Pricing Workshop, December 3–4, 2026, Sydney. Co-organized with Francisco Barillas.
2025	UNSW Asset Pricing Workshop, October 30–31, 2025, Sydney. Co-organized with Francisco Barillas.
2024	UNSW Asset Pricing Workshop, November 21–23, 2024, Sydney. Co-organized with Francisco Barillas.
2023	UNSW Asset Pricing Workshop, October 26–28, 2023, Sydney. Co-organized with Francisco Barillas.
2022	UNSW Asset Pricing Workshop, November 10–12, 2022, Sydney. Co-organized with Francisco Barillas.
2020	HEC-McGill Winter Finance Workshop, March 12–14, 2020, Fernie (Canada). Co-organized with Jan Ericsson.
2019	HEC-McGill Winter Finance Workshop, March 14–16, 2019, Sunshine Village (Canada). Co-organized with Jan Ericsson.
2018	HEC-McGill Winter Finance Workshop, March 8–11, 2018, Sunshine Village (Canada). Co-organized with Jan Ericsson.
2017	HEC-McGill Winter Finance Workshop, February 23–26, 2017, Fernie (Canada). Co-organized with Jan Ericsson.
2016	HEC-McGill Winter Finance Workshop, March 16–19, 2016, Fernie (Canada). Co-organized with Jan Ericsson.
2015	HEC-McGill Winter Finance Workshop, March 5–7, 2015, Mont-Sainte-Anne (Canada). Co-organized with Jan Ericsson and Christian Dorion.
2013	HEC-McGill Winter Finance Workshop, March 14–16, 2013, Mont-Sainte-Anne (Canada). Co-organized with Christian Dorion.

TEACHING

Currently	**University of New South Wales** – School of Banking and Finance Portfolio Management (Undergraduate); Financial Theory and Policy (Master of Finance); International Finance (Master of Finance); Asset Pricing Theory (PhD)
2010–2020	**HEC Montréal** – Department of Finance Macro Asset Pricing (PhD); International Portfolio Management (MSc); Derivatives (Undergraduate); Investments (Undergraduate)
2012	**Professional Risk Management (PRM)** – Executives Courses Credit Risk
2008	**Swiss Finance Institute** – Executives Courses Applications on Credit Risk and Portfolio Theory; Volatility Trading

PROFESSIONAL ACTIVITIES

2026	**UN Institute for Economics and Peace** (Sydney, Australia) Academic consultant. Advisory and review of a technical project on the cost of debt for SMEs.
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) 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".