Elise Gourier

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Academic Employment and Education

Assistant Professor in Finance, ESSEC Business School 2018–Present

Research Affiliate of the CEPR 2016–Present

Louis Bachelier Fellow 2021–Present

Lecturer (Assistant Professor) in Finance, Queen Mary University of London 2015–2018
School of Economics and Finance

Post-doctoral fellow, Princeton University 2013– 2015
Department of Operations Research and Financial Engineering (ORFE)

Ph.D in Finance, Swiss Finance Institute and University of Zurich 2008–2013
Chair of Financial Engineering

Main publications and working papers

Inferring volatility dynamics and risk-premia from the S&P500 and VIX markets, with Chris Bardgett and Markus Leippold, 2019, ***Journal of Financial Economics***, 131(3), 593–618.

Quadratic Variance Swap Models, with Damir Filipović and Loriano Mancini, 2016, ***Journal of Financial Economics***, 109(1), 44–68.

Private Market Fund Factors, with Will Goetzmann and Ludovic Phalippou, EFA 2019, SFS Cavalcade 2019.

Recipient of the Jack Treynor Prize, sponsored by the Q-Group (The Institute for Quantitative Research in Finance).
Recipient of the 2019 ICPM (International Centre for Pension Management) Research Award.

Capital Commitment, with Ludovic Phalippou and Mark Westerfield.

Recipient of a scholarship from the "Institut Europlace de Finance" and the "Labex Louis Bachelier".

Pricing of Idiosyncratic Equity and Variance Risks, AFA 2016, EFA 2016.

Asset pricing with linear stochastic volatility, with Damir Filipović and Loriano Mancini.

Other publications

A two-factor cointegrated commodity price model with an application to spread option pricing, with Walter Farkas, Robert Huitema and Ciprian Necula, 2017, *Journal of Banking and Finance*, 77, 249–268.

Valuation of Options on Discretely Sampled Variance: A General Analytic Approximation, with Gabriel Drimus and Walter Farkas, 2016, *Journal of Computational Finance*, 20(2), 39-66.

Quantification of Operational Risk using Extreme-Value Theory and Copulas: From Theory to Practice, with Walter Farkas and Donato Abbate, 2009, *Journal of Operational Risk*, 4(3).

Invited Seminars

Upcoming: Toulouse School of Economics
NEOMA Business School, Banque de France, PUC Rio de Janeiro, FVG Sao Paolo, INSEAD, HEC Paris, Paris-Dauphine, ESSEC, University of Zurich, Bank of Portugal, CREST, University of Liverpool, UCL, LSE (x2), Rotman School of Management Toronto, University of Montral, WPI, ORFE Princeton (x2), Queen Mary University of London, Oxford, IESEG Paris, KU Leuven, Universit Laval Québec, Bendheim Center Princeton, HEC Montreal, EPFL, Paris 6.

Invited talks

Upcoming: "Rising Talents in Finance and Insurance" Conference
Conference on Asset Management for Occupational Pension Funds, University of Piraeus; 4th International Workshop in Financial Econometrics, Maceio; SITE 2019, Stanford; Annual Workshop of the ESSEC-Amundi Chair in Asset & Risk Management 2018; CFE (Oviedo 2012, Seville 2016, London 2017, Pisa 2018); Empirical Finance Workshop, ESSEC (2017, 2019); Workshop on Dynamical Models in Finance, EPFL; Kent Business School; Toulouse School of Economics; ITAM Mexico; "Mathematical Finance beyond classical models" Workshop, ETH Zurich; 7th General AMaMeF and Swissquote Conference 2015, EPFL Lausanne; Berlin-Princeton-Singapore Workshop, NUS Singapore; WPI Stochastic Analysis Workshop, Worcester; Mathematical Finance Days, Montreal; 8th Oxford-Princeton Workshop, Oxford; ETH-UZH Finance and Mathematics Doctoral Seminar, Zurich; Industrial-Academic Forum on Operational Risk, Fields Institute, Toronto; Risk Day 2008, ETH Zurich.

Conferences

AFA San Francisco, 2016; EFA Cambridge (2 papers*, 2013), Oslo (2016) and Lisbon* (2019); SFS Cavalcade North America 2019; Paris Finance Meetings (2016 and 2019); Southern California Private Equity Conference* (2021), French Econometrics Conference, 2017; 7th Luxembourg Asset Management Summit 2018, World Congress of the Bachelier Society, Brussels 2014 and Sydney 2012; Annual Swiss Doctoral Workshop in Finance, Gerzensee 2010.
** Presented by coauthor*

Teaching experience

Principles of Finance
(MSc level, ESSEC Business School, 2018-present)

Asset Pricing II - Continuous Time Finance
(PhD level, ESSEC Business School, 2018-present)

Topics in Finance
(PhD level, ESSEC Business School, 2021)

Financial Econometrics
(MSc level, EPFL, 2021)

Topics in Financial Economics - Continuous Time Finance
(PhD level, Queen Mary University, 2015-2017)
Teaching evaluations: 4.5/5 (2015), 4.8/5 (2016).

Financial Econometrics
(MSc level, Queen Mary University, 2017)

Introduction to Financial Mathematics (ORF335) (BSc. level, Princeton University, 2014, several lectures)

Financial Engineering (for MSc. in Quantitative Finance ETHZ-UZH, 2011, 5 lectures and 2012, 7 lectures)
Teaching evaluations: 5.17/6 (2011); 5.54/6 (2012).

Mathematical Finance (for PhD in Finance at UZH, 2011, several lectures).

Advanced Econometrics (for MSc. in Financial Engineering at EPFL, 2011)
Taught one class in replacement of Prof. Loriano Mancini.

Fellowships

Institut Europlace de Finance (IEF) and Labex Louis Bachelier — 2020

ESSEC internal grants (x2) — 2019

Swiss National Science Foundation (SNSF) fellowship "Advanced Postdoc.Mobility" — Sep. 2014–Aug. 2015

SNSF fellowship "Early Postdoc.Mobility" — Sep. 2013–Aug. 2014

Swiss Finance Institute fellowship — Aug. 2008–Aug. 2010

Main Referee Activities

Review of Financial Studies, Journal of Financial Economics, Management Science, Mathematical Finance, Journal of Empirical Finance, Journal of Banking and Finance, Quantitative Finance, Journal of Financial Econometrics.

University Service

ESSEC Business School: *Upcoming:* Organization of the Asset Pricing Breakfasts.

Organization of the Brown Bag Seminar.
Part of the Hiring Committee.
Organization of the Empirical Finance Workshop.

Queen Mary University:

Supervision of 3 PhD students.
Co-supervision of 3 other PhD students.
Organization of the Finance Seminar Series.
Organization of the Reading Group.
Deputy Director of Postgraduate Programmes (review of the curricula of 7 MSc. programmes).
Part of the Hiring Committee.
Supervision of MSc. student dissertations for the MSc. in Finance and Econometrics.

University of Zurich - ETH:

Supervision of 5 MSc. student dissertations for the MSc. in Quantitative Finance.
Supervision of 6 BSc. student dissertations for the BSc. in Banking and Finance.