Elise Gourier

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Updated in December 2019

Academic Employment and Education

Assistant Professor in Finance, ESSEC Business School 2018–Present

Research Affiliate of the CEPR 2016–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.

How Alternative Are Private Markets?, with Will Goetzmann and Ludovic Phalippou, EFA 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.*

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

Capital Commitment and Portfolio Allocation, with Ludovic Phalippou and Mark Westerfield.

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

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 Qubec, Bendheim Center Princeton, HEC Montreal, EPFL, Paris 6.

Invited talks at workshops

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); 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 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

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, Management Science, Mathematical Finance, Journal of Empirical Finance, Journal of Banking and Finance, Journal of Financial Econometrics.

University Service

Queen Mary University:

Supervision of 3 PhD students.
Co-supervision of 3 other PhD students.
Organiser of the Finance Seminar Series.
Organiser of the Reading Group.
Deputy Director of Postgraduate Programmes (review of the curricula of 7 MSc. programmes).
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.