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Updated March, 2016

Education

Lecturer (Assistant Professor) in Finance, Queen Mary University of London School of Economics and Finance	Sep. 2015–Present
Post-doctoral fellow, Princeton University Department of Operations Research and Financial Engineering (ORFE) Advisor: Prof. Ronnie Sircar.	Sep. 2013–Aug. 2015
Ph.D in Finance, Swiss Finance Institute and University of Zurich Graduated <i>summa cum laude</i> Dissertation: Affine and Quadratic Models for Volatility and Interest Rate Markets Supervisor: Prof. Markus Leippold (University of Zurich) Committee: Prof. Josef Teichmann (ETHZ Zurich) Prof. Damir Filipović (EPFL Lausanne) Prof. Lorian Mancini (EPFL Lausanne).	Sep. 2008–Aug. 2013
MSc. of Quantitative Finance, ETH and University of Zurich Graduated <i>summa cum laude</i> Master thesis: Quantification of Operational Risk using Extreme-Value Theory and Copulas: From Theory to Practice Supervisor: Prof. Erich W. Farkas.	Sep. 2006–Mar. 2008
MSc. in Engineering, ENSIMAG Grenoble Graduated <i>with honors</i> Major: Computer science and applied mathematics Minor: Mathematical finance.	Sep. 2004–Sept. 2008

Teaching and Research Fields

Asset pricing, Financial Econometrics, Financial Engineering.

Working papers and publications

[6] Pricing of Idiosyncratic Equity and Variance Risks, AFA 2016.

[5] Inferring volatility dynamics and risk-premia from the S&P500 and VIX markets (with Chris Bardgett and Markus Leippold), EFA 2013, R&R in the *Journal of Financial Economics*
Available on http://papers.ssrn.com/sol3/papers.cfm?abstract_id=2296826.

[4] Quadratic Variance Swap Models (with Damir Filipović and Lorian Mancini), *Journal of Financial Economics*, forthcoming.
Available on http://papers.ssrn.com/sol3/papers.cfm?abstract_id=2237512

[3] A two-factor cointegrated commodity price model with an application to spread option pricing (with Walter Farkas, Robert Huitema and Ciprian Necula), R&R in the *Journal of Banking and Finance* Available on http://papers.ssrn.com/sol3/papers.cfm?abstract_id=2679218.

[2] Valuation of Options on Discretely Sampled Variance: A General Analytic Approximation (with Gabriel Drimus and Walter Farkas), *Journal of Computational Finance*, forthcoming.

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

Talks

2016

2016 American Finance Association annual meeting, San Francisco [6]; Kent Business School [5].

2015

"Mathematical Finance beyond classical models" Workshop, ETH Zurich [4]; 7th General AMaMeF and Swissquote Conference 2015, EPFL Lausanne [4]; Berlin-Princeton-Singapore Workshop, NUS Singapore [4]; Worcester Polytechnic Institute, Worcester [4]; ORFE, Princeton [4]; Queen Mary University, London [6]; Saïd Business School, Oxford [6]; IESEG, Paris [6]; KU Leuven [6].

2014

WPI Stochastic Analysis Workshop, Worcester [4]; Stochastic Modeling LPMA Workshop, Paris [4]; Université Laval, Québec [6]; Bendheim Center Seminar, Princeton [6]; ORFE Financial Mathematics Seminar, Princeton [4]; 8th World Congress of the Bachelier Society, Brussels [6]; HEC Montreal GERAD Seminar, Montreal [5]; Mathematical Finance Days, Montreal [6]; 8th Oxford-Princeton Workshop, Oxford [6]; EPFL Brown Bag Seminar, Lausanne [6].

2013

40th Annual Meeting of the European Finance Association (EFA), Cambridge [5*,4].

* Presented by coauthor.

2012

5th International Conference of the ERCIM WG on Computing & Statistics, Oviedo [5]; ETH-UZH Finance and Mathematics Doctoral Seminar, Zurich [5]; 7th World Congress of the Bachelier Finance Society, Sydney [4].

2010

Annual Swiss Doctoral Workshop in Finance, Gerzensee;
Industrial-Academic Forum on Operational Risk, Fields Institute, Toronto [1].

2008

Risk Day 2008, ETH Zurich [1].

Teaching experience

Topics in Financial Economics - Continuous Time Finance (ECOM086B)

(PhD level, Queen Mary University, 2015)

The class covers continuous-time pricing models with stochastic volatility and jumps, and gives an introduction to general equilibrium models and dynamic portfolio allocation in complete markets.

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

Taught several classes in replacement of Prof. Ronnie Sircar.

Financial Engineering (for MSc. in Quantitative Finance ETHZ-UZH, Autumn semesters 2011 and 2013)

Taught one third (5 classes, 2011) and half (7 classes, 2013) of the lecture, wrote lecture notes and slides, gave exercise classes, supervised projects, prepared and corrected exams. The lecture covered the main equity pricing models for vanilla options : binomial model, Black Scholes model, local volatility models, Heston model, jump-diffusion models including a review of Lévy processes and time changes. It also included American options, barrier options and variance-swaps.

Mathematical Finance (for PhD in Finance at UZH, 2011)

Taught several classes in replacement of Prof. E. Walter Farkas.

Advanced Econometrics (for MSc. in Financial Engineering at EPFL, 2011)

Taught one class in replacement of Prof. Lorian Mancini.

Student supervision

Supervision of Master Theses (MSc. in Quantitative Finance ETHZ-UZH, 2009-2013)

Topics: Application of filtering methods in finance; American option pricing using filtering; Analysis of the performance of turbulence indicators in the prediction of financial crises; Option pricing in illiquid markets; Pricing of variable annuities.

Supervision of Bachelor Theses (Bachelor in Banking and Finance UZH, 2009-2013)

Topics: An analysis of the VIX; Corporate bond yield spreads: cash-flow volatility versus internal liquidity risk approach; Stylized facts of the realized and implied volatility of the S&P 500; Assessing implied correlations for FX options; Forecasting realized volatility; Integration of the Brazilian stock market.

Fellowships

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

Referee Activity

Management Science, Mathematical Finance, Applied Mathematical Finance, Journal of Banking and Finance, Computational Statistics and Data Analysis, Journal of Futures Markets, Journal of Economic Dynamics and Control, Econometrics, European Journal of Operational Research.