Elise Gourier

http://www.elisegourier.com
e.gourier@qmul.ac.uk

Office Contact Information
School of Economics and Finance
Queen Mary, University of London
London E1 4NS, UK
Mobile Phone: +44 20 78 82 80 49.

Updated in November 2017

Academic Employment and Education

Lecturer (Assistant Professor) in Finance, Queen Mary University of London — Sep. 2015–Present
School of Economics and Finance

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

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

Main publications and working papers

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

Inferring volatility dynamics and risk-premia from the S&P500 and VIX markets, with Chris Bardgett and Markus Leippold, EFA 2013, **third round of R&R in the *Journal of Financial Economics***.

How Alternative are Investments in Private Equity Funds?, with Will Goetzmann and Ludovic Phalippou.

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

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

Understanding The Private Equity Alpha, with Ludovic Phalippou and Will Goetzmann.

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

University of Zurich*, UCL*, Bank of Portugal*, HEC Paris*, INSEAD*, CREST, University of Liverpool, UCL, LSE, Rotman School of Management Toronto, University of Montréal, WPI, ORFE Princeton (x2)
Queen Mary University of London, Saïd Business School Oxford, IESEG Paris, KU Leuven, Université Laval Québec, Bendheim Center Seminar Princeton, HEC Montreal, EPFL, Paris 6.

* *scheduled*

Invited talks at workshops

CFE London*; Empirical Finance Workshop, ESSEC; Workshop on Dynamical Models in Finance, EPFL; Kent Business School; Toulouse School of Economics; ITAM Mexico; CFE Seville; "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; 5th International Conference of the ERCIM WG on Computing & Statistics, Oviedo; 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) and Oslo, 2013 and 2016; Paris Finance Meetings, 2016; French Econometrics Conference, 2017; 8th World Congress of the Bachelier Society, Brussels 2014; 5th International Conference of the ERCIM WG on Computing & Statistics, Oviedo 2012; 7th World Congress of the Bachelier Finance Society, Sydney 2012; Annual Swiss Doctoral Workshop in Finance, Gerzensee 2010;

Teaching experience

Topics in Financial Economics - Continuous Time Finance (ECOM086B)
(PhD level, Queen Mary University, 2015-present)
Teaching evaluations: 4.5/5 (2015), 4.8/5 (2016).

Financial Econometrics (ECOM025)
(MSc level, Queen Mary University, 2017-present)

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

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.