Elise Gourier

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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
Graduated *summa cum laude*

MSc. of Quantitative Finance, ETH and University of Zurich — Sep. 2006–Mar. 2008
Graduated *summa cum laude*

Teaching and Research Fields

Financial Economics, Asset pricing, Financial Econometrics.

Publications

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

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).

Working papers

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

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

How real are real assets?, with Will Goetzmann and Ludovic Phalippou.

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

Talks

2017
Upcoming: Bank of Portugal, CREST Paris, University of Liverpool, University of Zurich, UCL, CFE London, HEC Paris.
UCL; Empirical Finance Workshop, ESSEC; LSE; Workshop on Dynamical Models in Finance, EPFL.

2016
AFA San Francisco; Kent Business School; Toulouse School of Economics; ITAM Mexico; EFA Oslo; Rotman School of Management, Toronto; University of Montréal; CFE Seville; Paris Finance Meetings.

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

2014
WPI Stochastic Analysis Workshop, Worcester; Stochastic Modeling LPMA Workshop, Paris; Université Laval, Québec; Bendheim Center Seminar, Princeton; ORFE Financial Mathematics Seminar, Princeton; 8th World Congress of the Bachelier Society, Brussels; HEC Montreal GERAD Seminar, Montreal; Mathematical Finance Days, Montreal; 8th Oxford-Princeton Workshop, Oxford; EPFL Brown Bag Seminar, Lausanne.

2013
EFA Cambridge (2 papers).

2012
5th International Conference of the ERCIM WG on Computing & Statistics, Oviedo; ETH-UZH Finance and Mathematics Doctoral Seminar, Zurich; 7th World Congress of the Bachelier Finance Society, Sydney.

2010
Annual Swiss Doctoral Workshop in Finance, Gerzensee;
Industrial-Academic Forum on Operational Risk, Fields Institute, Toronto.

2008
Risk Day 2008, ETH Zurich.

Teaching experience

Topics in Financial Economics - Continuous Time Finance (ECOM086B)
(PhD level, Queen Mary University, 2015-present)

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 2013, 7 lectures)

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.

Student supervision

Supervision of PhD Theses

Second advisor of 6 PhD students.

Supervision of Master Theses

5 MSc. student dissertations for the MSc. in Quantitative Finance, ETHZ-UZH, 2009-2013
4 MSc. student dissertations for the MSc. in Finance and Econometrics, Queen Mary, 2016-present.
2 MRes. student dissertations for the MRes. in Finance (first year PhD), Queen Mary, 2016-present.

Supervision of Bachelor Theses

6 BSc. student dissertations for the BSc. in Banking and Finance UZH, 2009-2013.

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.