Julien Cujean

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Employment

08/2013 –	Assistant Professor of Finance, Robert H. Smith School of Business, **University of Maryland**

Education

08/2007 – 05/2013	PhD in Financial Economics, Swiss Finance Institute, **EPFL**, *Dissertation*: "Essays in Equilibrium Asset Pricing", *Advisors*: Bernard Dumas *(co-chair)*, Julien Hugonnier *(co-chair)* *Committee*: Darrell Duffie, Pierre Collin-Dufresne, Erwan Morellec, Antonio Mele
02/2011 – 06/2011	Visiting PhD Student, Sloan School of Management, **MIT** (*Host*: Leonid Kogan)
10/2005 – 10/2007	M.Sc. in Finance, **University of Lausanne**, HEC, Switzerland
10/2002 – 10/2005	B.Sc. in Management, **University of Lausanne**, HEC, Switzerland

Teaching Experience

2013 –	Derivative Securities (MBA, M.Sc.F), Robert H. Smith School of Business, **University of Maryland**

Professional Experience

2005	Summer researcher, **AFORGE Capital Management**, Geneva

Honors & Awards

2013	SAC Capital Ph.D. Candidate Award for Outstanding Research (at WFA)
2012	Swiss Finance Institute Best Discussant Doctoral Award
2010	Swiss Finance Institute Best Paper Doctoral Award for *"Equilibrium Asset Prices with Bid-Ask Spreads"*
	Swiss Finance Institute Best Discussant Doctoral Award
	PhD Student Travel Grant for the NBER Asset Pricing Summer Institute
2009	Highest GPA of Graduating UNIL M.Sc. Finance Class 2005-2007 Award *"Prix Wegelin et Co. Banquiers Privés"*

Research Interests

Equilibrium Asset Pricing, Information, Learning

Working Papers

1. *Social Interactions and the Performance of Mutual Funds*, 2016.
2. *Information Percolation, Momentum, and Reversal*, 2015, with Daniel Andrei.
3. *Why Does Return Predictability Concentrate in Bad Times?*, 2015, with Michael Hasler.
4. *Asymmetric Information and Inventory Concerns in Over-the-Counter Markets*, 2013, with Rémy Praz.
5. *Global Public Signals, Heterogeneous Beliefs and Stock Markets Comovement*, 2010, with Daniel Andrei.
6. *Dumas & Maenhout (2003) Central Planning Approach: A Comment*, 2008.

Seminar and Conference Presentations (paper in (), * indicates co-author)

2016 **(scheduled)**	HEC-McGill Winter Finance Worshop (1); University of Maryland (4);
2015	Jackson Hole Finance Conference (2); University of Virginia (3); The Financial Intermediation Research Society Conference, Reikjavik (3); European Finance Association Conference 2015, Vienna (3); UBC Winter Finance Conference (3); Johns Hopkins University (1); European Finance Association (3); McGill University (1);
2014	The 2014 SFS Finance Cavalcade, Georgetown University (2); WFA, Monterey (2); 17th Annual Conference of the Swiss Society for Financial Market Research, Zurich (1, 2*); 10th Annual Asset Pricing Retreat, Tilburg University (2*, 4); The Financial Intermediation Research Society Conference, Québec City (2); University of Maryland Brown Bag (3); World Finance Conference, Venice (2*); Florida International University, Miami* (2); Banque de France*, Paris (2); Goethe University Frankfurt* (3); Collegio Carlo Alberto Turin* (3); UC San Diego* (3); University of Geneva* (3); University of Neuchatel* (3); HEC Montreal* (3); NFA, Ottawa (1,2*,4*); 12th International Paris Finance Meeting Conference (3);
2013	WFA, Lake Tahoe (1); University of Maryland (1); Northwestern University (1), UT Dallas (1); University of Rochester (1); Boston University (1); University of Toronto (1, 3*); University of North Carolina (1); University of Iowa (1); Georgia Institute of Technology (1); Norges Handelshøyskole, Bergen (1); HEC Winter Workshop*, Québec (2); Southern California Finance Conference, Claremont McKenna College* (2); HEC Paris (1); UCLA Anderson Brown Bag* (2); 4th Miami Behavioral Finance Conference*, Miami (2);
2012	University of Geneva (1); Swiss Doctoral Workshop in Finance (1); University of Lugano (1); EPFL, Lausanne (1); Gerzensee Search and Matching in Financial Markets Workshop (1) Poster Session at the Latsis Symposium at ETHZ (1); University of Lausanne (1); 10th International Paris Finance Meeting Conference (1); University of Zurich (1);
2011	Princeton-Lausanne Workshop in Finance (2); MIT (2); Boston University (2); 4th Financial Risks International Forum Conference* (3); EPFL, Lausanne (2); Gerzensee Swiss Doctoral Workshop in Finance (3);
2010	Northwestern University* (2); Gerzensee Swiss Doctoral Workshop in Finance
2009	The Australasian Finance & Banking Conference*, Sydney (5) Gerzensee Swiss Doctoral Workshop in Finance (5);

Service

2014-2015	Organizer, Finance Seminars, University of Maryland
2014-2015	Member of the Recruiting Committee, University of Maryland
2014-2016	Member of the PhD Oversight Committee, University of Maryland

Refereeing Activity

Journal of Finance, Mathematical Finance, Management Science, Mathematics and Financial Economics, Review of Derivatives Research