

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

Asset Pricing, General Equilibrium, Information Economics, Liquidity, Incomplete Markets

WORKING PAPERS

1. *The Social Dynamics of Performance*, 2013.
2. *Information Percolation, Momentum, and Reversal*, 2014, with Daniel Andrei.
3. *Why Does Return Predictability Concentrate in Bad Times?*, 2014, 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.

SEMINARS AND CONFERENCE PRESENTATIONS (PAPER IN (), * INDICATES CO-AUTHOR)

2015 (scheduled)	Jackson Hole Finance Conference* (2); University of Virginia (3);
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
2014-2015	Member of the PhD Oversight Committee, University of Maryland

REFEREEING ACTIVITY

Mathematical Finance, Management Science, Review of Derivatives Research