

Julien Cujean

CONTACT INFORMATION	Robert H. Smith School of Business University of Maryland 4427 Van Munching Hall College Park, MD 20742	Phone: +1 (305) 458-5380 Email: jcujean@rhsmith.umd.edu Website: www.juliencujean.com
RESEARCH INTERESTS	Equilibrium Asset pricing, Information and Learning	
EMPLOYMENT	2013 – Assistant Professor of Finance, University of Maryland, Robert H. Smith School of Business	
EDUCATION	2007 – 2013 Ph.D. in Financial Economics, EPFL Spring 2011 Visiting Scholar, MIT, Sloan School of Management 2005 – 2007 M.Sc. in Finance, University of Lausanne, HEC 2002 – 2005 B.Sc. in Management, University of Lausanne, HEC	
PUBLICATIONS	<ol style="list-style-type: none">1. “Why Does Return Predictability Concentrate in Bad Times?” (w/ Michael Hasler) Journal of Finance, forthcoming2. “Information Percolation, Momentum and Reversal” (w/ Daniel Andrei) Journal of Financial Economics, forthcoming	
WORKING PAPERS	<ol style="list-style-type: none">3. “Social Interactions and the Performance of Mutual Funds” Revise & Resubmit, Journal of Financial Economics4. “The Lost Capital Asset Pricing Model” (w/ Daniel Andrei and Mungo Wilson)5. “Asymmetric Information and Inventory Concerns in Over-the-Counter Markets” (w/ Rémy Praz)6. “Global Public Signals, Heterogeneous Beliefs, and Stock Markets Comovement” (w/ Daniel Andrei)7. “Dumas & Maenhout (2003) Central Planning Approach: A Comment”	
TEACHING EXPERIENCE	2013 – Derivatives Markets (MBA, MF), University of Maryland, Robert H. Smith School of Business	
HONORS AND AWARDS	2013 SAC Capital Ph.D. Candidate Award for Outstanding Research (at WFA for 3) 2012 Swiss Finance Institute Best Discussant Doctoral Award 2010 Swiss Finance Institute Best Paper Doctoral Award for “ <i>Equilibrium Asset Pricing with Bid-Ask Spreads</i> ” Swiss Finance Institute Best Discussant Doctoral Award PhD Student Travel Grant for the NBER Asset Pricing Summer Institute 2006 HEC Lausanne: Prize “Wegelin & Co. Banquiers Privés” (for highest average grade in the M.Sc. in Finance)	

CONFERENCE AND SEMINAR PRESENTATIONS (·) = presented paper, * = presentation by coauthor, **bold text** = invited talk

- 2018 American Finance Association Conference (4)
- 2017 University of Colorado Boulder (4*); University of Washington (4*); University of Maryland (4, scheduled); HEC-McGill Winter Finance Conference (4*); UBC Winter Finance Conference (4*); The 2017 SFS Finance Cavalcade (4, scheduled); CEPR ESSFM 2017, Gerzensee, Switzerland (4*, scheduled); The 2017 Western Finance Association Conference (4, scheduled); Annual 2nd CEPR Symposium (4*, scheduled); **University of Luxembourg**
- 2016 Adam Smith Workshop for Asset Pricing (3); UIUC College of Business (2*); Maryland Junior Corporate Finance Conference (discussant); International Conference on Capital Markets, INSEAD, (3); Kyle Conference: Market Mechanisms and their Impact (5*); Stanford GSB (2*); SED 2016, Toulouse, France (2*); CEPR ESSFM 2016, Gerzensee, Switzerland (2*); European Finance Association Conference, Oslo (3*); LAEF OTC Markets and Securities Conference, Santa Barbara (4*); LAEF Information in Financial Markets Conference, Santa Barbara (3); UCLA Macro Finance Lunch (4*); UCLA Brown Bag (4*)
- 2015 **University of Virginia, McIntire School of Business** (1); Jackson Hole Finance Conference (2*); 3rd European Retail Investment Conference, Stuttgart (2*); FRA, Early Ideas Session, Las Vegas (4); The Financial Intermediation Research Society Conference, Reikjavik (1); European Finance Association Conference, Vienna (1); UBC Winter Finance Conference (1); **Johns Hopkins University, Carey Business School** (3); **McGill University, Desautels Faculty of Management** (3)
- 2014 The 2014 SFS Finance Cavalcade, Georgetown University (2); Western Finance Association Conference, Monterey (2); **Banque de France, Paris (2*)**; **Florida International University, Miami (2*)**; 17th Annual Conference of the Swiss Society for Financial Market Research, Zurich (3,2*); Financial Intermediation Research Society Conference, Quebec City (2); University of Maryland, Brown Bag (1); 10th Annual Asset Pricing Retreat, Tilburg University (2*, 5); World Finance Conference, Venice (2*); Northern Finance Association Conference, Ottawa (3, 2*, 5*); 7th Southwest Search and Matching Workshop, UCLA Anderson Brown Bag (2*); **Goethe University Frankfurt (1*)**; **Collegio Carlo Alberto Turin (1*)**; **UCSD, Rady School of Management (1*)**; **University of Geneva (1*)**; **University of Neuchatel (1*)**; **HEC Montreal (1*)**; 12th International Paris Finance Meeting Conference (1)
- 2013 Western Finance Association Conference, Lake Tahoe (3); **University of Maryland, Smith School of Business (3)**; (3), **UT Dallas, Jindal School of Management (3)**; **University of Rochester, Simon Business School (3)**; **Northwestern University, Kellogg School of Management**; **Boston University, Questrom School of Business (3)**; **Georgia Institute of Technology, Scheller College of Business (3)**; **University of Toronto, Rotman School of Management (3, 1*)**; **University of North Carolina, Kenan-Flagler Business School (3)**; **University of Iowa, Tippie College of Business (3)**; **Norges Handelshoyskole (3)**; **HEC Paris (3)**; HEC Winter Finance Workshop, Québec (2*); UCLA Anderson Brown Bag (2*); Southern California Finance Conference, Claremont McKenna College (2*); 4th Miami Behavioral Finance, Miami (2*)
- 2012 University of Geneva, Geneva Finance Research Institute (3); Gerzensee Swiss Doctoral Workshop in Finance (3); University of Lugano, Institute of Finance (3); Ecole Polytechnique Fédérale de Lausanne (3); Gerzensee Search and Matching in Financial Markets Workshop (3); Poster Session at the Latsis Symposium at ETHZ (3); University of Lausanne, Finance Research Seminar (3); 10th International Paris Finance Meeting Conference (3); University of Zurich, Department of Banking and Finance (3);
- 2011 Princeton-Lausanne Workshop in Quantitative Finance, Lausanne (2); Brown Bag Seminar at MIT, Sloan School of Management (2); Brown Bag Seminar at Boston University, Questrom School of Business (2); Brown Bag Seminar at Ecole Polytechnique Fédérale de Lausanne (2); 4th Financial Risks International Forum Conference, Paris (1); Gerzensee Swiss Doctoral Workshop in Finance (1);

	2010	Gerzensee Swiss Doctoral Workshop in Finance; Northwestern University, Kellogg School of Management (2*)
	2009	Gerzensee Swiss Doctoral Workshop in Finance (6); The Australasian Finance & Banking Conference, Sydney (6*)
SERVICE	2017	Co-Organizer, Conference on “Information Acquisition and Disclosure in Financial Markets”
	2016 – 2017	Member of the Recruiting Committee, University of Maryland
	2015 – 2016	Member of the PhD Oversight Committee, University of Maryland
	2014 – 2015	Organizer, Finance Seminars, University of Maryland Member of the Recruiting Committee, University of Maryland Member of the PhD Oversight Committee, University of Maryland
REFEREE		Journal of Finance, Review of Financial Studies, Mathematical Finance, Management Science, Mathematics and Financial Economics, Review of Derivatives Research
PROFESSIONAL EXPERIENCE	2005	Summer researcher, AFORGE Capital Management , Geneva, Switzerland