

Erik Loualiche

CONTACT INFORMATION	Carlson School of Management 321 19th Avenue South, 3-117 Minneapolis, MN 55455	Phone: +1-773-344-7431 E-mail: eloualic@umn.edu Web: loualiche.gitlab.io/www/
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ACADEMIC APPOINTMENTS	Assistant Professor of Finance University of Minnesota, Carlson Sloan School of Management Assistant Professor of Finance MIT Sloan School of Management	September 2017 to present July 2013 to August 2017
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EDUCATION	Northwestern University, Evanston, IL Ph.D., Economics, June 2013 Ecole Polytechnique, Palaiseau Polytechnicien (B.Sc., M.Sc.), Applied Mathematics and Economics, June 2008
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RESEARCH INTERESTS	Asset Pricing. Macroeconomics. International trade and finance.
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PUBLISHED PAPERS	[1] Buyout Activity: The Impact of Aggregate Discount Rates. <i>with Valentin Haddad and Matthew Plosser.</i> Journal of Finance, February 2017, 72:1
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WORKING PAPERS	[2] Asset Pricing with Entry and Imperfect Competition. Revise & Resubmit at the <i>Journal of Finance</i> [3] The Globalization Risk Premium. <i>with Jean-Noël Barrot and Julien Sauvagnat</i> Revise & Resubmit at the <i>Journal of Finance</i> [4] Import Competition and Household Debt <i>with Jean-Noël Barrot, Matthew Plosser and Julien Sauvagnat</i> Submitted [5] Detail Disagreement and Innovation Booms <i>with Valentin Haddad and Paul Ho</i>
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PAPERS IN PREPARATION	[6] Risk and Asset Composition <i>with Leonid Kogan and Dimitris Papanikolaou</i>
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- INVITED TALKS
- [1] Import Competition and Household Debt.
 - 2017: UCLA Anderson; Princeton; The Hebrew University of Jerusalem; ASU Sonoran Conference; USC Dornsife Conference on Inequality, Globalization, and Macroeconomic.
 - 2016: MIT Faculty Lunch; NYU Stern.
 - [2] The Globalization Risk Premium.
 - 2017: AEA; University of Austin; University of Minnesota.
 - 2016: AFA Meetings; Federal Reserve Bank of Boston; NBER ITI Spring Meeting; NBER IFM Spring Meeting; Wharton; NYU Stern Macrofinance Conference; Duke-UNC Asset Pricing Conference; Macro-Finance Society, UCLA; Banque de France; NBER AP Summer Institute; Boston University; Federal Reserve Bank of New York; Yale School of Management; UC San Diego; UIUC; Carnegie Mellon University; UT Dallas; Swedish House of Finance.
 - 2015: SED Annual Meeting; Tepper-LAEF Advances in Macro-Finance Conference.
 - [3] Asset Pricing with Entry and Imperfect Competition.
 - 2014: Adam Smith Workshop in Asset Pricing (LBS); Econometrics Society; SED Annual Meeting; Dartmouth Tuck School of Business; Oxford Said Business School.
 - 2013: MIT Sloan; UCLA Anderson; Duke Fuqua; CU-Boulder Leeds; OSU Fisher; Wharton; ESSFM Gersenzee; Princeton University; Toulouse School of Economics; Berkeley Haas.
 - 2012: Economic Dynamics Working Group (Chicago)
 - Buyout Activity: The Impact of Aggregate Discount Rates.
 - 2014: MIT Sloan Finance Faculty Lunch
 - 2011: Economic Dynamics Working Group
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PROFESSIONAL SERVICE

Referee

- Econometrica, Journal of Finance, Review of Financial Studies, Management Science, Review of Economic Dynamics, Journal of Banking and Finance

Discussant

- 2015: NBER Summer Institute Asset Pricing, WFA, AFA
- 2014: WFA

GRANTS AND AWARDS

MIT Sloan

- Junior Faculty Research Assistance Program, 2016
- Mark Kritzman and Elizabeth Gorman Fund, 2015

Ecole Polytechnique

- Full Fellowship, 2004–2008

EXPERIENCE

Professional Experience

- Fortis Investments (Paris, France): Quantitative analyst from March 2007 to June 2007
- Commissariat de Police (Asnières-sur-Seine): Officer-in-training from September 2004 to April 2004

Computer Programming:

- C, Python, Dynare, Julia, Mathematica, MATLAB, R, SAS, Stata

REFERENCES

Jonathan A. Parker (e-mail: japarker@mit.edu; phone: +1-617-253-7218)

- Professor, MIT Sloan School of Management
- ★ *Pr. Parker was my PhD co-chair*

Dimitris Papanikolaou (e-mail: d-papanikolaou@kellogg.northwestern.edu; phone: +1-847-491-7704)

- Associate Professor, Finance Department, Kellogg School of Management
- ◇ Department of Finance, Kellogg School of Management, Northwestern University, Jacobs 433, 2001 Sheridan Road, Evanston, IL 60208-2600
- ★ *Pr. Papanikolaou was my PhD co-chair.*

Martin Eichenbaum (e-mail: eich@northwestern.edu; phone: +1-847-491-8232)

- Professor, Department of Economics, Northwestern University
- ◇ Department of Economics, Northwestern University, 3249, Arthur Andersen Hall, 2001 Sheridan Road, Evanston, IL 60208-2600
- ★ *Pr. Eichenbaum was my PhD adviser.*

Lars P. Hansen (e-mail: lhansen@uchicago.edu; phone: +1-773-702-3908)

- Professor Department of Economics, The University of Chicago
- ◇ Department of Economics, University of Chicago, 1126 East 59th Street, Chicago, IL 60637
- ★ *Pr. Hansen was my PhD adviser.*

MORE INFORMATION

More information can be found at
<https://loulaliche.gitlab.io/www/>.