

## Erik Loualiche

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CONTACT INFORMATION	Carlson School of Management 321 19th Avenue South, 3-117 Minneapolis, MN 55455	Phone: +1-612-625-5679 E-mail: <a href="mailto:eloualic@umn.edu">eloualic@umn.edu</a> Web: <a href="http://loualiche.gitlab.io/www/">loualiche.gitlab.io/www/</a>
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ACADEMIC APPOINTMENTS	<b>Assistant Professor of Finance</b> 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] <b>Buyout Activity: The Impact of Aggregate Discount Rates.</b> <i>with Valentin Haddad and Matthew Plosser.</i> Journal of Finance, February 2017, 72:1
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	[2] <b>The Globalization Risk Premium.</b> <i>with Jean-Noël Barrot and Julien Sauvagnat</i> Forthcoming at the <i>Journal of Finance</i>
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WORKING PAPERS	[3] <b>Asset Pricing with Entry and Imperfect Competition.</b> Revise & Resubmit at the <i>Journal of Finance</i>
	[4] <b>Import Competition and Household Debt</b> <i>with Jean-Noël Barrot, Matthew Plosser and Julien Sauvagnat</i> Submitted

	[5] <b>Efficient Bubbles?</b> <i>with Valentin Haddad and Paul Ho</i>
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	[6] <b>Firm Networks in the Great Depression</b> <i>with Chris Vickers and Nicolas L. Ziebarth</i>
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PAPERS IN  
PREPARATION

[7] **Risk and Asset Composition**  
*with Leonid Kogan and Dimitris Papanikolaou*

INVITED TALKS

- [1] Efficient Bubbles?
- 2018: Hong Kong Polytechnic University; City University of Hong Kong; Hong Kong University of Science and Technology.
- [2] Import Competition and Household Debt.
- 2018: Boston University; Federal Reserve Bank of Minneapolis; Chinese University of Hong Kong; University of Hong Kong.
  - 2017: UCLA Anderson; Princeton; The Hebrew University of Jerusalem; ASU Sonoran Conference; Macrofinance Society Spring Meeting; USC Dornsife Conference on Inequality, Globalization, and Macroeconomic; Pre-WFA Summer Real Estate Research Symposium; Western Finance Association Meeting; NBER CM Summer Institute; Chicago Fed Workshop on Housing and Macro.
  - 2016: MIT Faculty Lunch; NYU Stern.
- [3] 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.
- [4] 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

PROFESSIONAL  
SERVICE

**Referee**

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

Journal of Economics

**Discussant**

- 2018: AFA
- 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
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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](mailto: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](mailto: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](mailto: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](mailto: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/>.

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