

Erik Loualiche

CONTACT INFORMATION	MIT Sloan School of Management 77 Massachusetts Avenue, E62-633 Cambridge, MA 02139 USA	Phone: +1-617-253-6240 E-mail: erikl@mit.edu Web: web.mit.edu/erikl/www/
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ACADEMIC APPOINTMENTS	Assistant Professor of Finance MIT Sloan School of Management	July 2013 to present
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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.
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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> Submitted [4] Import Competition and Household Debt <i>with Jean-Noël Barrot, Matthew Plosser and Julien Sauvagnat</i> [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
<http://web.mit.edu/erikl/www/>.