Florian Richard

Contact Information

Université Laval
Département de finance, assurance et immobilier
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Citizenship: Canadian, French
Languages: English (fluent), French (native)
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Research Interests

Econometrics, Financial Econometrics, Asset Pricing

Academic Positions

Assistant Professor, Laval University, Québec City, QC	November 2022-Present
Pre-Tenure Track Professor, Laval University, Québec City, QC	June 2022-November 2022

Department of Finance, Insurance, and Real Estate

Research Papers

1. Model Confidence Sets in Multivariate Systems
2. Simulation-Based Multiple Testing for Many Non-Nested Multivariate Models (with Lynda Khalaf)
3. Multiple Testing for Asset Pricing Factor Models (with Lynda Khalaf)

Education

Carleton University, Ottawa, ON

Ph.D. in Economics — 2017-2023
Thesis: *Three Thesis in Econometrics* (nominated for a Senate medal)
Advisor: Lynda Khalaf

Carleton University, Ottawa, ON

M.A. Economics — 2015-2016

York University, Toronto, ON

B.A. (Honours), Economics and Mathematics — 2009-2013

Presentations

Model Confidence Sets in Multivariate Systems

1. 2022 Econometric Society European Meetings — August 22-26, 2022
   Bocconi University, Italy
2. 2022 Australasian Meeting of the Econometric Society — July 6-8, 2022
   University of Queensland, Australia (virtual)
3. New York Camp Econometrics XVI — April 8-10, 2022
   Lake Placid, United States
4. Université Laval — December 17, 2021
   Québec City, Canada
5. 37th Annual Meeting of the Canadian Econometrics Study Group, poster — November 19-21, 2021
   University of British Columbia, Canada
6. 60th Annual Meeting of the Société canadienne de science économique — August 25, 2021
   Montréal, Canada
7. 2021 Conference of the International Association for Applied Econometrics — June 22-25, 2021
   Erasmus School of Economics, the Netherlands (virtual)
8. 27th International Conference Computing in Economics and Finance — June 16-18, 2021
   Keio University, Japan (virtual)

9. 55th Annual Conference of the Canadian Economics Association — June 3-5, 2021
Simon Fraser University, Canada (virtual)
10. Sixteenth CIREQ Ph.D. Students' Conference — May 20-21, 2021
Virtual

Simulation-Based Multiple Testing for Many Non-Nested Multivariate Models

1. 61st Annual Meeting of the Société canadienne de science économique — May 10-12, 2023
Québec City, Canada
2. 56th Annual Conference of the Canadian Economics Association — June 3-4, 2022
Carleton University, Canada
3. 2021 Australasian Meeting of the Econometric Society — July 7-9, 2021
University of Melbourne, Australia (virtual)
4. 2021 Asian Meeting of Econometric Society — June 25-27, 2021
Curtin University, Malaysia (virtual)
5. New York Camp Econometrics XV — April 10-11, 2021
Virtual
6. 31th $(EC)^2$ Conference, poster — December 11-12, 2020
CREST-ENSAE & ESSEC Business School, France (virtual)
7. Emerging Perspectives: FPA Graduate Conference — March 9-10, 2020
Carleton University, Canada

Multiple Testing for Asset Pricing Factor Models

1. 57th Annual Conference of the Canadian Economics Association — June 2-3, 2023
University of Manitoba, Canada

Academic Experience

Université Laval, Québec City, QC

Instructor

GSF-2107 - Analyse quantitative des investissements et programmation — Fall 2022
GSF-3106 - Introduction à l'économétrie financière — Winter 2023

Carleton University, Ottawa, ON

Instructor

ECON 3900 - Research Methods in Economics — Summer 2021, Fall 2021

Teaching Assistant

ECON 2009 - Managerial Economics — Summer 2019, Summer 2020
ECON 2020 - Intermediate Microeconomics I — Winter 2020
ECON 2220 - Introductory Econometrics — Fall 2018, Fall 2019, Summer 2020
ECON 2400 - Mathematical Methods of Economics — Fall 2015, Winter 2016
ECON 4020 - Advanced Microeconomic Theory — Fall 2017, Winter 2018
ECON 5027 - Econometrics I — Winter 2021
ECON 5029 - Methods of Economic Research — Winter 2019, Winter 2020, Winter 2021
ECON 6027 - Econometrics II — Winter 2021, Winter 2022

	ECON 6714 - Advanced Topics in Econometrics	Fall 2020, Fall 2021
	Research Assistant Lynda Khalaf	2016-2018
	MATLAB Software Support ECON 4880 - Special Topics in Economics	Fall 2020
Non-Academic Positions	Library of Parliament, Ottawa, ON *Analyst, House of Commons Standing Committee on Finance*	2016-2017
	Canso Investment Counsel, Richmond Hill, ON *Portfolio Analyst and Client Service Associate*	2013-2015
Awards and Grants	Ontario Graduate Scholarship ($15,000)	2020-2022
	John McManus Memorial Bursary in Economics ($1,915)	2019
	Nomination for Educational Development Centre Outstanding TA Award	2018
	Carleton University Economics Department Entrance Scholarship (Ph.D.) ($40,000)	2017-2021
	Carleton University Economics Department Entrance Scholarship (M.A.) ($1,000)	2015-2016
Software	MATLAB, R, Stata, Bloomberg terminal.	
Professional Certifications	Completed Level I of the Chartered Financial Analyst (CFA) program.	