Rémy Praz

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Employment

- **Danske Bank**, Copenhagen, Denmark.
  Senior Quantitative Analyst, *May 2007 – present.*
  Quantitative Risk Analytics, i.e. desk quant work.
- **Copenhagen Business School (CBS)**, Denmark.
  Assistant Professor of Finance, *Sep 2014 – present, on leave since May 2017.*
  Research: Market frictions. Teaching: Derivatives and Fixed Income.
- **SunGard BancWare**, Winterthur, Switzerland.
  Quantitative Developer, *May 2008 – Aug 2009.*
  Development of an Asset-Liability Management solution.
- **OptionMetrics, LLC**, New York, NY USA.
  Intern, *Jun 2006 – Sep 2006.*
  Forecasting equity implied volatility surfaces for equities.

Education

- **Swiss Federal Institute of Technology Lausanne (EPFL)**, Switzerland.
  Ph.D. in Finance at the **Swiss Finance Institute**, *Sep 2009 – Aug 2014.*
  Committee: S. Malamud, P. Collin-Dufresne, J. Hugonnier, A. Mele, N. Schuerhoff.
  Spring 2013 as a visiting scholar at **Berkeley-Haas**; Sponsor: N. Gârleanu.
- **Swiss Federal Institute of Technology Zurich (ETH)**, Switzerland
  M.Sc. in Mathematics *with distinction, Oct 2006 – Mar 2008.*
  M.Sc. Thesis advisor: Ph. Schönbucher.
- **Swiss Federal Institute of Technology Lausanne (EPFL)**, Switzerland.
  B.Sc. in Mathematics, *Oct 2003 – Sep 2006*.
  2005 – 2006 as an exchange student at **Carnegie Mellon (Pittsburgh)**.

Teaching

- Derivatives and Fixed Income (CBS, 2015, 2016, 2017)
- Advanced Derivatives (Teaching Assistant for A. Trolle, 2013, EPFL)
- Investments (TA for A. Trolle, Spring 2012, EPFL)
- Stochastic Calculus I (TA for S. Malamud, 2010-2012, EPFL)
- Calculus I (TA for M. Brodmann, in German, 2007, U. of Zurich)

Honors and Awards

- Fidessa Doctoral Student Award for outstanding research (2013)
- Best Teaching Assistant Award, M.Sc. in Financial Engineering, EPFL (2013)
- Swiss Finance Institute Best Discussant Award (2013)
- Swiss Finance Institute Best Paper Doctoral Award (2011)

Refereeing

Journal of Economic Theory, Journal of Financial Economics, Journal of Mathematical Economics, Mathematical Finance, Mathematics and Financial Economics, Review of Asset Pricing Studies, Review of Financial Studies.

Working Papers

- **Equilibrium Asset Pricing with both Liquid and Illiquid Markets**
- **Asymmetric Information and Inventory Concerns in Over-the-Coutner Markets** (with J. Cujean)
- **Equilibrium Commodity Trading** (with E. Leclercq)

Seminars and Conference Presentations

- **2016** Conference on Market Design (*), U of Maryland; Econometric Society's N Am. Summer Meetings (*), Philadelphia; EFA (d), Oslo; University of Naples Federico II (*).
- **2015** Paris Dauphine (*); Banque de France (*), Paris; Villa Finaly (*), Florence; EFA (*, d), Vienna; FRIC conference (d, s), Copenhagen; London School of Economics (Statistics, *).
- **2014** Université Laval (*); EPFL (Brown Bag, *); HEC Paris (*); Paris Dauphine (**); Norwegian School of Economics (NHH, *); Stanford GSB (*); University of Rochester (Simon, *); Rotterdam School of Management (*); FRIC Retreat (*), Copenhagen; Asset Pricing Retreat, Tilburg (c); EEA-ESEM (*), Toulouse; NFA (*), Ottawa; CREDIT (d), Venice; BI (*), Oslo; ETH Zurich (*); Nordic Finance Network (*, d), Oslo.
- **2013** UC Berkeley (Finance Pre-Seminar at Haas, *); Lausanne-Princeton Workshop (*), Princeton; Swiss Doctoral Workshop in Finance (*, d), Gerzensee; Erasmus Liquidity Conference (Doctoral Symposium, *), Rotterdam; Workshop on Stochastic Games (c), Toronto; University of Geneva (*); Copenhagen Business School (*).
- **2012** Swiss Doctoral Workshop in Finance (d), Gerzensee; Econometric Society's N. Am. Summer Meetings (*), Evanston; EEA-ESEM (*), Málaga; Search and Matching Workshop (*), Gerzensee.
- **2011** European Summer School in Financial Mathematics (*), Zurich; Swiss Doctoral Workshop in Finance (*, d), Gerzensee.

  *: presentation; c: by coauthor; d: discussion.

Other Information

- **Personal details** Swiss citizen (M), married, one daughter (b. 2015), one son (b. 2017).
- **Programming** Professional experience with C#, Matlab, and C
- **Languages** Native in French; fluent in English and German; beginner in Danish.

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