

# Rémy Praz

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## Employment

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- **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

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- **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

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- 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

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- 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

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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

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

## Seminars and Conference Presentations

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- **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

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- **Personal details** Swiss (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.