Rémy Praz

Danske Bank
Laksegade 7
DK–1092 Copenhagen K

remy.praz@gmail.com
+45 25 78 26 07
remypraz.com

Employment

- **Danske Bank**, Copenhagen, Denmark.
  Senior Quantitative Analyst, *May 2017 – present.*
  Quantitative Risk Analytics (desk quant) until 2020, then Quantitative Research.
- **Copenhagen Business School (CBS)**, Denmark.
  Assistant Professor of Finance, *Sep 2014 – May 2018, on leave from 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 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)

Publication

- **Asset Price Dynamics with Limited Attention, Review of Financial Studies** (forthcoming), with Terrence Hendershott, Albert Menkveld, and Mark Seasholes.

Working Papers

- **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

- **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.

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.

Other Information

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