

Curriculum Vitae

Personal Data

Julien Cujean
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Research Interests

Equilibrium Asset pricing, Information and Learning

Academic Positions

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|-------------|---------------------------------------------------------------------------|
| 2018 – | <i>University of Berne, Switzerland</i>
Associate Professor of Finance |
| 2017 – | Research Affiliate, CEPR |
| 2013 – 2018 | <i>University of Maryland</i>
Assistant Professor of Finance |

Education

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| 2007 – 2013 | <i>Ecole Polytechnique Fédérale de Lausanne, Switzerland</i>
Ph.D. in Financial Economics |
| Spring 2011 | <i>MIT, Sloan School of Management</i>
Visiting Scholar |
| 2005 – 2007 | <i>University of Lausanne, HEC, Switzerland</i>
M.Sc. in Finance |
| 2002 – 2005 | <i>University of Lausanne, HEC, Switzerland</i>
B.Sc. in Management |

Refereed Publications

- 1) “Why Does Return Predictability Concentrate in Bad Times?” *Journal of Finance*, 2017, Volume LXXII, No. 6, 2717-2757. (with Michael Hasler).
- 2) “Information Percolation, Momentum and Reversal.” *Journal of Financial Economics*, 2017, Volume 123, 617-645. (with Daniel Andrei).

Working Papers

- 3) “Social Interactions and the Performance of Mutual Funds”, accepted,
Journal of Financial Economics
- 4) “The Lost Capital Asset Pricing Model”, (with Daniel Andrei and Mungo Wilson)
- 5) “Asymmetric Information and Inventory Concerns in Over-the-Counter Markets”,
(with Rémy Praz)
- 6) “Global Public Signals, Heterogeneous Beliefs, and Stock Markets Comovement”,
(with Daniel Andrei)
- 7) “Dumas & Maenhout (2003) Central Planning Approach: A Comment”

Teaching

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| Since 2018 | University of Berne
Derivatives, Investments |
| 2017 | University of Maryland, Robert H. Smith School of Business
Futures and Options, Derivatives Markets |

Seminars and Conference Presentations

- Publication 1) University of Virginia, McIntire School of Business; The Financial Intermediation Research Society Conference, Reikjavik; European Finance Association Conference, Vienna; UBC Winter Finance Conference; University of Maryland, Brown-Bag; Goethe University Frankfurt; Collegio Carlo Alberto, Turin; UCSD, Rady School of Management; University of Geneva; University of Neuchâtel; HEC Montreal; 12th International Paris Finance Meeting Conference; University of Toronto, Rotman School of Management; 4th Financial Risks International Forum Conference, Paris; Gerzensee Swiss Doctoral Workshop in Finance.
- Publication 2) UIUC College of Business; Standord GSB; SED 2016, Toulouse, France; CEPR ESSFM 2016, Gerzensee, Switzerland; Jackson Hole Finance Conference; 3rd European Retail Investment Conference, Stuttgart; The 2014 SFS Finance Cavalcade, Georgetown University; Western Finance Association Conference, Monterey; Banque de France, Paris; Florida International University, Miami; 17th Annual Conference of the Swiss Society for Financial Market Research, Zurich; Financial Intermediation Research Society Conference, Quebec City; 10th Annual Asset Pricing Retreat, Tilburg University; World Finance Conference, Venice; Northern Finance Association Conference, Ottawa; 7th Southwest Search and Matching Workshop, UCLA Anderson Brown-Bag; HEC Winter Finance Workshop, Québec; UCLA Anderson Brown-Bag; Southern California Finance Conference, Claremont McKenna College; 4th Miami Behavioral Finance; Princeton-Lausanne Workshop in Quantitative Finance, Lausanne; Brown-Bag Seminar at MIT, Sloan School of Management; Brown-Bag Seminar at Boston University, Questrom School of Business; Brown-Bag Seminar at Ecole Polytechnique Fédérale de Lausanne; Gerzensee Swiss Doctoral Workshop in Finance; Northwestern University, Kellogg School of Management.

- Paper 3) Adam Smith Workshop for Asset Pricing; International Conference on Capital Markets, INSEAD; European Finance Association Conference, Oslo; LAEF Information in Financial Markets Conference, Santa Barbara; John Hopkins University, Carey Business School; McGill University, Desautels Faculty of Management; 17th Annual Conference of the Swiss Society for Financial Market Research, Zurich; Northern Finance Association Conference, Ottawa; Western Finance Association Conference, Lake Tahoe; University of Maryland, Smith School of Business; UT Dallas, Jindal School of Management; University of Rochester, Simon Business School; Northwestern University, Kellogg School of Management; Boston University, Questrom School of Business; Georgia Institute of Technology, Scheller College of Business; University of Toronto, Rotman School of Management; University of North Carolina, Kenan-Flagler Business School; University of Iowa, Tippie College of Business; Norges Handelshoyskole; HEC Paris; Geneva Finance Research Institute; Gerzensee Swiss Doctoral Workshop in Finance; University of Lugano, Institute of Finance; Ecole Polytechnique Fédérale de Lausanne; Gerzensee Search and Matching in Financial Markets Workshop; Poster Session at the Latsis Symposium at ETHZ; University of Lausanne, Finance Research Seminar; 10th International Paris Finance Meeting Conference; University of Zurich, Department of Banking and Finance.
- Paper 4) HEC Paris Research Seminar; NBER's Summer Institute 2018 Asset Pricing Workshop, Cambridge, Massachusetts; American Finance Association Conference; Midwest Finance Association Meeting, San Antonio; The Financial Intermediation Research Society Conference, Barcelona; European Finance Association Conference, Warsaw; University of Colorado Boulder; University of Washington; University of Maryland; HEC-McGill Winter Finance Conference; UBC Winter Finance Conference; The 2017 SFS Finance Cavalcade; CEPR ESSFM 2017, Gerzensee, Switzerland; The 2017 Western Finance Association Conference; Annual 2nd CEPR Symposium; City U of HK; HKUST; U of HK; Chinese U of HK; McGill; University of Bern; INSEAD; Boston University; Imperial College; University of Luxembourg; AFFI Eurofidai, Paris; LAEF OTC Markets and Securities Conference, Santa Barbara; UCLA Macro Finance Lunch; UCLA Brown-Bag; FRA, Early Ideas Session, Las Vegas.
- Paper 5) Kyle Conference: Market Mechanisms and their Impact; 10th Annual Asset Pricing Retreat, Tilburg University; Northern Finance Association Conference, Ottawa.
- Paper 6) Gerzensee Swiss Doctoral Workshop in Finance; The Australasian Finance & Banking Conference, Sydney.

Grants and Awards

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| 2013 | SAC Capital Ph.D. Candidate Award for Outstanding Research |
| 2012 | Swiss Finance Institute Best Discussant Doctoral Award |
| 2010 | Swiss Finance Institute Best Paper Doctoral Award
Swiss Finance Institute Best Discussant Doctoral Award
PhD Student Travel Grant for the NBER Asset Pricing Summer Institute |
| 2006 | HEC Lausanne: Prize "Wegelin & Co. Banquiers Privés" |

Service

Ad-hoc referee:

Finance and Stochastics, Journal of Finance, Journal of Financial Economics, Management Science, Mathematical Finance, Mathematics and Financial Economics, Review of Derivatives Research, Review of Financial Studies

Conferences organized:

2017 Co-Organizer, Conference on “Information Acquisition and Disclosure in Financial Markets”
2014 - 2015 Finance Seminars, University of Maryland

Member of PhD committee:

Stefano Collina (R. H. Smith School of Business, University of Maryland), Wen Chen (R.H. Smith School of Business, University of Maryland)

Committee member:

2017 – 2018 Member of the MBA Committee, University of Maryland
2016 – 2017 Member of the Recruiting Committee, University of Maryland
2015 – Member of the PhD Oversight Committee, University of Maryland

Languages

French (native), English (fluent), German (basic)