Hugues Langlois

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EMPLOYMENT

2014 - Assistant Professor of Finance, HEC Paris

EDUCATION

2014 Ph.D., Finance
McGill University

2008 M.Sc. Financial Engineering
HEC Montreal

2006 Bachelor of Commerce, First Class Joint Honours in Economics and Finance
McGill University

RESEARCH

RESEARCH INTERESTS

Asset pricing, investment management, and financial econometrics

PUBLICATIONS

Dynamic Dependence and Diversification in Corporate Credit, with Peter Christoffersen, Kris Jacobs, and Xisong Jin, 2018, **Review of Finance**, 22:521-560.

The Joint Dynamics of Equity Market Factors, with Peter Christoffersen, 2013, **Journal of Financial & Quantitative Analysis**, 48:1371–1404.

Is the Potential for International Diversification Disappearing? A Dynamic Copula Approach, with Peter Christoffersen, Vihang Errunza, and Kris Jacobs, 2012, **Review of Financial Studies**, 25:3711–3751.

BOOK AND BOOK CHAPTER

Rational Investing: The Subtleties of Asset Management, with Jacques Lussier, Columbia University Press, 2017.

Optimal Hedging of American Options in Discrete Time, with Bruno Rémillard, Alexandre Hocquard, and Nicolas Papageorgiou, 2011, in **Numerical Methods in Finance**, R. Carmona, P. del Moral, P. Hu and N. Oudjane, (Eds), Springer.

WORKING PAPERS

Measuring Skewness Premia, 2018.

Time-varying Risk Premia in Large International Equity Markets, 2018. with Ines Chaieb and Olivier Scaillet. **Research project funded by Inquire Europe.**

Is Liquidity Risk Priced in Partially Segmented Markets?, 2017, with Vihang Errunza and Ines Chaieb.

Asset Pricing with Return Asymmetries: Theory and Tests. 2014, **2015 Crowell First Prize, PanAgora Asset Management**

Accounting Information Releases and CDS Spreads, with Redouane Elkamhi, Kris Jacobs, and Chayawat Ornthanalai.

TEACHING

Empirical Methods in Finance – MSc in International Finance, HEC Paris

Quantitative Asset Management – MSc in International Finance, HEC Paris

Risk & Return – Executive MSc in Finance, HEC Paris

Investment Management in an Evolving and Volatile World, by HEC Paris and AXA Investment Managers, MOOC on Coursera

Financial Markets – Undergraduate, HEC Paris

Investment Management – Undergraduate, McGill University

PRESENTATIONS

2019 AFA (scheduled)

2018 Annual Hedge Fund and Private Equity Research Conference (discussion), SGF Conference, Frontiers of Factor Investing, Telfer Annual Conference on Accounting and Finance, AFFI, Quantitative Finance and Financial Econometrics, FIRS (discussion), HEC Liège, SoFiE, EDHEC, FMA, Annual Conference in International Finance, MFS, EFMA, Global Finance Conference, EFA (discussion), European Meeting of the Econometric Society, European Economic Association, NFA, McGill University, University College Dublin, 7th Public Investors Conference

2017 SFI Research Days, WFA (discussion), World Finance Conference 2017, CFE

2016 ESSEC - Empirical Finance Workshop, EFA (discussion), NFA (discussions)

2015 AFA, Econometric Society World Congress, EFA, NFA, Lugano, Paris December 2015 Finance Meeting

2014	University of Geneva, University of Notre Dame, Georgetown University, University of Wisconsin – Madison, HEC Paris, Case Western University, Tulane University, Arizona State University, IFM2 Mathematical Finance Days, EFA, Extreme Events in Finance, Paris December 2014 Finance Meeting
2013	McGill University, Ryerson University
2012	EFA, Trans-Atlantic Doctoral Conference, IFM2 Mathematical Finance Days, 22nd Annual Derivatives Securities & Risk Management Conference, IFSID Montreal (discussion)
2011	EC-squared Conference, Trans-Atlantic Doctoral Conference, IFM2 Mathematical Finance Days

REFEREEING ACTIVITIES

Review of Financial Studies, Journal of Financial & Quantitative Analysis, Review of Finance, Journal of Economic Theory, Journal of Banking and Finance, Journal of Econometrics, Journal of Business & Economic Statistics, Journal of Financial Econometrics, Journal of International Money and Finance, Journal of Applied Econometrics, European Financial Management, Journal of Empirical Finance, Empirical Economics, North American Journal of Economics and Finance, Quantitative Finance, The World Economy, International Review of Economics and Finance, The Finance Review, Financial Analyst Journal

Conference Committee Member: EFA 2017-2018, NFA 2016-2018, Swiss Society for Financial Market Research 2017-2018

NON ACADEMIC EXPERIENCE

2007 - 2013	Portfolio Manager, Desjardins Global Asset Management

SCHOLARSHIPS AND AWARDS

2016	Innovative Project of the Year Award (for the MOOC), AGEFI AMTech Day
2015	Crowell first prize, PanAgora Asset Management
2013	National Bank Financial Group PhD Fellowship
2012	PhD Student Excellence in Teaching Award
2011 - 2013	Jean Turmel Excellence Fellowship, IFM2 (Montreal Institute of Mathematical Finance)
2011 - 2013	Doctoral Fellowship, IFM2
2010 - 2012	Doctoral Fellowship, CIREQ
2008 - 2011	Doctoral Fellowship, NSERC
2008 - 2009	Doctoral Fellowship, McGill University
2007	Honor's List, MSc in Financial Engineering, HEC Montreal (highest CGPA)
2007	National Bank Scholarship, 1st prize
2007	Master's Scholarship, HEC Montreal
2006 - 2007	Master's Fellowship, IFM2
2006	Admission scholarship, HEC Montreal
2006	Finestone Economics Prize, McGill University
2002 - 2006	James McGill Scholarship, McGill University
2002 - 2006	Dean's Honour list, Desautels Faculty of Management, McGill University
2004	J.W. McConnell Award, McGill University
2002	McGill Certificate of Merit for outstanding academic achievement