

Ines Chaieb

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University of Geneva & Swiss Finance Institute
Geneva School of Economics and Management (GSEM)
Geneva Finance Research Institute (GFRI)
Uni Mail, Bd. du Pont d'Arve 40
CH-1211 Geneva 4, Switzerland

[Google Scholar Page](#)

Maternity leaves:

January 2008 - April 2008
October 2012 - February 2013

Areas of specialization

International asset pricing; emerging markets; currency risk; market frictions; equity market integration; sovereign bond market integration, liquidity risk; International APT; global diversification.

Appointments

2015- Associate Professor of Finance, University of Geneva & Swiss Finance Institute
2010-15 Assistant Professor of Finance, University of Geneva & Swiss Finance Institute
2006-10 Assistant Professor of Finance, Amsterdam Business School, University of Amsterdam

Education

2006 PhD. Finance, McGill University, Canada. Dean's Honor List
2001 M.Sc. Financial Engineering, HEC Montreal, Canada. Dean's Honor List
1998 B.A. Finance, Institut des Hautes Études Commerciales, Tunisia. Honors: Prix Présidentiel (Summa Cum Laude)

Publications

Chaieb, I., H., Langlois, and O. Scaillet. 2020. [Factors and Risk Premia in Individual International Stock Returns](#). *Journal of Financial Economics*. Accepted for Publication.

Recipient of Inquire Europe grant.
SFI practitioner roundup 2018.

Chaieb, I., V., Errunza, and H., Langlois. 2020. [How is Liquidity Priced in Global Markets? Review of Financial Studies](#). Accepted for Publication.

Semifinalist for a best paper award at the 2018 FMA European Conference in Norway. Presented at AFA January 2019.

Chaieb, I., V. Errunza, and R. Gibson Brandon. 2020. [Measuring Sovereign Bond Market Integration](#), *Review of Financial Studies*, **33(8)**, 3446–3491.

This paper was circulated under the title "How does sovereign bond market integration relate to fundamentals and CDS spreads?"
SFI practitioner roundup 2017.

Carrieri, F., I., Chaieb, and V. Errunza, 2013. [Do implicit barriers matter for globalization](#). **Review of Financial Studies**, 26 (7), 1694-1739.

Media coverage: Le Temps

Chaieb, I., and S. Mazzotta, 2013. [The unconditional and conditional exchange rate exposure of U.S. firms](#). **Journal of International Money and Finance** 32, 781-808

Chaieb, I., V. Errunza, and B. Majerbi. 2013. [Do Emerging Markets Provide Currency Diversification Benefits?](#) **International Journal of Banking, Accounting and Finance**, 5(1/2), 102-120.

Chaieb, I., and V. Errunza, 2007. [International asset pricing under segmentation and PPP deviations](#). **Journal of Financial Economics** 86 (2), 543-578.

Chaieb, I., 2006. Essays in international asset pricing under segmentation and PPP deviations, Ph.D. Dissertation, McGill University.

Working Papers

Chaieb, I., and V., Errunza, 2015. Currency Risk and Market Integration. Swiss Finance Institute working paper series.

Financial integration through history: Canada, the US and other industrialized countries (with Warren Bailey, Francesca Carrieri and Vihang Errunza)

Is intertemporal risk priced for international assets? (with Joon Bae and Stefano Mazzotta)

Doctoral Student Dissertation Chair

2016- Gleb Panov (ongoing)

Teaching and Service

TEACHING

- 2010- Asset Pricing, M.Sc. in Wealth Management, University of Geneva
- 2010- Portfolio Management, M.Sc. in Wealth Management, University of Geneva
- 2010-14 Topics in International Finance, Swiss Finance Institute PhD program, University of Geneva
- 2010- Supervision of Master Theses, University of Geneva
- 2008-10 Fixed Income, Postgraduate level (MIF, MBA), University of Amsterdam
- 2008-10 International Financial Economics, Postgraduate level (MIF), University of Amsterdam
- 2006-10 International Finance, Postgraduate level (MIF, MBA), University of Amsterdam
- 2006-10 Postgraduate Finance Seminar, Postgraduate Level (MIF), University of Amsterdam
- 2006-10 Corporate Financial Management, BSc. Business Administration, University of Amsterdam
- 2006-08 Coordinator of Corporate Financial Management, BSc Course, University of Amsterdam
- 2009-10 Coordinator of International Financial Economics, MIF Course, University of Amsterdam
- 2006-10 Supervision of Master and Bachelor Theses.
- 2004-05 International Finance, Undergraduate level, McGill University.

ADMINISTRATIVE DUTIES

2015- Director of the M.Sc. in Wealth Management (GEMWeM)

JOURNAL REFEREE

Review of Financial Studies, Journal of Financial Economics, Journal of Financial Quantitative Analysis, Review of Finance, Management Science, Journal of International Economics, Journal of International Business Studies, Asia-Pacific Journal of Financial Studies, Journal of Banking and Finance, Economic Journal, Journal of Empirical Finance, Review of Quantitative Finance and Accounting, Journal of Economic Dynamics and Control, Journal of Financial Econometrics, Journal of Business Finance and Accounting, Journal of International Money and Finance.

Grants, Honors, and Awards

- 2016** Inquire Europe grant for the project “A Test for Time-varying Market Integration in Large International Equity Markets”, April 2016.
- 2015** Distinguished PhD tutor at the European Financial Management Merton Miller Doctoral Seminar, Netherlands, June 24th, 2015.
- 2014** The Dauphine-Amundi Chair in Asset Management prize for the paper “Sovereign Bond Market Integration” (Ines Chaieb, Vihang Errunza, Rajna Gibson Brandon). The paper’s title was then “On sovereign bond market integration”.
- 2013-2016** Swiss Finance Institute grant for the research project “*Market Integration*” joint with Vihang Errunza (McGill University) and Rajna Gibson Brandon (University of Geneva and Swiss Finance Institute); Annual budget: CHF 80’000.
- 2009** Toronto CFA Societies' Capital Market Research Best Paper Award at the Northern Finance Association (NFA) meetings for the paper “Do implicit barriers matter for globalization” (Francesca Carrieri, Ines Chaieb, and Vihang Errunza)
- 2006** Dean's Honor List, McGill University
- 2001-2004** Institute of Financial Mathematics of Montreal (IFM2) grant
- 2005** Student Travel Grant, Alma Mater, McGill University
- 2004** Student Travel Award, AFA
- 2000** Toronto-Dominion Bank award of excellence
- 1999** Sony du Canada Ltée award of excellence
- 1998-2003** Tunisian government Scholarship and International tuition waivers
- 1998** Presidential Prize for the best B.B.A student

Professional Activities

TALKS (Seminars and Conferences)

- 2020** 27th Multinational Financial Society Virtual Conference, June 29.
Seminar at the University of Geneva, February 20th.
- 2019** 6th Empirical Finance workshop, ESSEC, Paris, March 06th
9th Financial Engineering and Banking Society Conference, Prague, May 30-31
Société Suisse d’Economie et de Statistiques Annual Congress, Geneva, June 13-14.
- 2018** Eurofidai-AFFI annual meetings, Paris, December 14th
Seminar at European Commission JRC, September 28th
25th Global Finance Conference, Paris, July 04-05

22nd FMA European Conference, Kristiansand, Norway, June 14-15
35th Spring International Conference of the French Finance Association, Paris, May 22-24
EMG-ECB Workshop on International Capital Flows: Drivers and Policy Responses,
Cass Business School, London, May 05-06

- 2017 Financial Management Association European Conference, Lisbon, June 22-24
Telfer Annual Conference in Accounting and Finance, Ottawa, May 05th
Seminar at HEC Montreal, Montreal, April 07th
Swiss Global Finance Conference, Zurich, March 31st
- 2016 Paris Financial Management Conference, Paris, December 12-14
Seminar at McGill University, Montreal, September 14th
European Financial Management Association, Basel, June 29-30
- 2015 European Financial Management Association, Amsterdam, June 24-27
32nd International Conference of the French Finance Association, Paris, June 1-2
European Sovereign Debt Crisis Conference, Monaco, March 12 -13
Neuchatel University, April 24th
Piraeus University, March 4th
- 2014 5th World Finance Conference, July 2-4, Venice.
Portuguese Finance Network, June 18-20, Vilamoura.
Dauphine-Amundi Asset Management Chair workshop, June 10th, Paris.
- 2013 Forum for Economists International 4th global conference, June 1-2, Amsterdam.
- 2012 16th European FMA, June 6-8, Istanbul, Turkey.
- 2011 18th annual Multinational Finance Society conference, June 26-29, Rome.
15th Financial Management Association Europe, June 8-10, Porto.
14th Swiss Society for Financial Market Research, April 8th, Zurich.
- 2010 8th EUROFIDAI-AFFI Paris Finance Meeting, December 16th, Paris.
17th Multinational Financial Society, June 27-30, Barcelona, Spain.
Seminars at ESSEC, University of Geneva, and University of Victoria.
- 2009 Northern Finance Association Meetings, September 27, Niagara On the Lake
European Financial Management Association Annual Meetings, June 24-27, Milan
- 2008 European Finance Association 35th Annual Meetings, August 27-30, Athens, Greece
Seminar at Instituto Superior de Ciências do Trabalho e da Empresa (ISCTE), June, Lisbon
INFINITI Conference on International Finance, Micro and macro foundations of
international financial integration, June, Dublin
- 2007 European Financial Management Association, June 27-30, Vienna, Austria.
Tunisia State University, May, Nabeul, Tunisia.
University of Amsterdam, May 16th, Amsterdam. The Netherlands.
- 2006 Amsterdam Business School, University of Amsterdam, March
ESSEC, February 07th
Rotterdam School of Management Erasmus University, February 23rd
HEC Montreal, February 15th
Carleton University, February 02nd

2005 Financial Management Association Doctoral consortium, October, Chicago
Northern Finance Association, September, Vancouver
European Finance Association, August, Moscow
European Financial Management Association Doctoral consortium, June, Milan
McGill Finance Workshop, June, Montreal

DISCUSSIONS

Telfer Annual Conference on Accounting and Finance, Ottawa, May 11-12, 2019
Global Finance Conference, Paris, July 04-05, 2018
FMA Europe, Kristiansand, Norway, June 14-15, 2018
35th Annual Conference of the French Finance Association (AFFD), May 24-25, 2018
North Finance Association, Mont-Tremblant, September 19-21, 2016
Liquidity Risk in Asset Management, Rotman School of Management, September 10-11, 2015
European Financial Management Association, Amsterdam, June 24-27, 2015
32nd International Conference of the French Finance Association, Paris, June 1-2, 2015
European Sovereign Debt Crisis Conference, Monaco, March 12th -13th, 2015
Dauphine-Amundi Asset Management Chair workshop, Paris, 2014.
Portuguese Finance Network, Vilamoura, 2014.
16th European Financial Management Association, Istanbul, 2012
European FMA, Porto, 2011.
Swiss Society for Financial Market Research, Zurich, 2011.
McGill Biannual Global Asset Management, Montreal, 2009, 2011;
SNB-CEPR, Zurich, 2008;
European Finance Association, Athens, 2008;
INFINITI, Dublin, 2008;
Fourth Annual Asset Pricing Retreat, Amsterdam, 2008;
European Financial Management Association, Vienna, 2007;
Third Annual Asset Pricing Retreat, Amsterdam, 2007;
Financial Management Association, Chicago, 2005;
Northern Finance Association, Vancouver, 2005,
European Finance Association, Moscow, 2005.

OTHER ACTIVITIES

2015- Jury chair of several PhD thesis committees
2016- Executive teaching at Doctoral Advanced Studies in Applied Finance program,
University of Geneva and Tsinghua University.
2017- Member of the International Examination Committee (IEC)
2017- Executive teaching at Azek, a Swiss training center for investment professionals
2018- Jury Chair of the Credit Suisse Award for Best Teaching.
2016 Participated in developing the MOOC Specialization on investment management in
collaboration with UBS and Coursera.
2014 Mission at the Central Bank of Tunisia as expert (Topic: Asset Pricing, asset bubbles,
and Monetary Policy), October 20-24, 2014.
2014 Member of the scientific committee of the 5th International Research Meeting in
Business and Management conference, Nice, July 2014.
2011- Reviewer and member of the Program Committee for the European Finance
Association Meeting.
2013- Reviewer for the Swiss Society for Financial Market Research conference, Zurich.
2016-2018 Reviewer for the North Finance Association conference
2011-2012 Organizer of the Department Finance Seminar, University of Geneva
2008-2009 Organizer of the Department Finance Seminar, University of Amsterdam

2010 Elected to the EFMA Board
2018 FMA Annual Meeting Program Committee

Professional Affiliations

American Finance Association, European Finance Association, Financial Management Association, Western Finance Association.

Other Skills

Computer: Matlab, Eviews, SAS
Languages: Fluent in English, French and Arabic.

Personal Information:

Citizenship: Tunisian
Status: Married, two children aged 11 years and 6 years.

Last updated: February 02nd, 2020