

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

Maternity leaves:

January 2008 - April 2008
October 2012 - February 2013

Areas of interest

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

Appointments

University of Geneva & Swiss Finance Institute

Assistant Professor
September 2010 – current.

Amsterdam Business School, University of Amsterdam

Assistant Professor
September 2006 – 2010.

Education

Ph.D. Finance, 2006

McGill University, Desautels Faculty of Management, Canada.

PhD Thesis: Essays on international asset pricing under segmentation and PPP deviations.

Chairman: Vihang Errunza

Honors: Dean's Honor List

M.Sc. Financial Engineering, 2001

HEC Montreal, Canada.

Honors: Dean's Honor List

B.A. Finance, 1998

Institut des Hautes Études Commerciales, Tunisia.

Honors: Prix Présidentiel (Summa Cum Laude)

Honors, Scholarships, and Awards

2014 The Dauphine-Amundi Chair in Asset Management prize for the paper "Integration of Sovereign Bonds Markets: Time Variation and Maturity Effects" (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** IFM2 (Institute of Financial Mathematics of Montreal) Scholarship
- 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

Publications

Do implicit barriers matter for globalization, 2013. *Review of Financial Studies*, 26 (7), 1694-1739. (with Francesca Carrieri and Vihang Errunza)

Media coverage: Le Temps

The unconditional and conditional exchange rate exposure of U.S. firms, 2013. *Journal of International Money and Finance* 32, 781-808 (with Stefano Mazzotta).

Do Emerging Markets Provide Currency Diversification Benefits?, 2013. *International Journal of Banking, Accounting and Finance*, 5, issue 1/2, 102-120. (with Vihang Errunza and Basma Majerbi).

International asset pricing under segmentation and PPP deviations, 2007. *Journal of Financial Economics* 86 (2), 543-578 (with Vihang Errunza).

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

Working Papers

Integration of Sovereign Bonds Markets: Time Variation and Maturity Effects, 2014 (with Vihang Errunza and Rajna Gibson Brandon), Swiss Finance Institute working paper series.

Exchange Risk and Market Integration, 2014 (with Vihang Errunza), Swiss Finance Institute working paper series.

Work in Progress

Is liquidity risk priced in partially segmented markets? (with Vihang Errunza and Hugues Langlois)

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

How Globalized are Commodity Markets? (with Vihang Errunza and Michel Robe)

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

Professional Activities

PRESENTATIONS (Seminars and Conferences)

- 2015 European Sovereign Debt Crisis Conference, Monaco March 12th -13th
Piraeus University, March 4th
- 2014 World Finance Conference, July 2nd – 4th, Venice.
Portuguese Finance Network, June 18th – 20th, Vilamoura.
Dauphine-Amundi Asset Management Chair workshop, June 10th, Paris.
- 2013 Forum for Economists International, June 1st -2nd, Amsterdam.
- 2012 16th European FMA, June 6th -8th, Istanbul, Turkey.
- 2011 18th annual Multinational Finance Society conference, June 26th-29th, Rome.
15th European FMA, June 8th – 10th, Porto.
14th Swiss Society for Financial Market Research, April 8th, Zurich.
- 2010 EUROFIDAI-AFFI International Paris Finance Meeting, December 16th, Paris.
Multinational Financial Society, Barcelona, Spain.
ESSEC.
University of Geneva.
University of Victoria.
- 2009 European Financial Management Association, Milan
- 2008 European Finance Association, Athens, Greece
Seminar at Instituto Superior de Ciências do Trabalho e da Empresa (ISCTE), Lisbon
INFINITI Conference on International Finance, Micro and macro foundations of international financial integration, Dublin
- 2007 European Financial Management Association, Vienna
Tunisia State University, Nabeul
- 2006 University of Amsterdam
ESSEC
Rotterdam School of Management
HEC Montreal
Carleton University

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

DISCUSSIONS

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.

JOURNAL REFEREE

Ad-hoc reviewer for Review of Financial Studies, Journal of International Economics, Economic Journal, Journal of Financial Economics, Journal of Empirical Finance, Journal of Banking and 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, Journal of International Business Studies.

OTHER ACTIVITIES

- Mission at the Central Bank of Tunisia as expert (Topic: Asset Pricing, asset bubbles, and Monetary Policy), October 20-24, 2014.
- Jury chair of the PhD thesis committee of Dr. Kustrim Reka, October 2014.
- Member of the scientific committee of the 5th International Research Meeting in Business and Management conference, Nice, July 2014.
- Reviewer and member of the Program Committee for the European Finance Association Meeting, 2011, 2014 and 2015.
- Reviewer for the Swiss Society for Financial Market Research conference, Zurich, 2013, 2014, and 2015.
- Organizer of the Department Finance Seminar at the University of Geneva (2011-2012) .
- Organizer of the Department Finance Seminar at the University of Amsterdam (2008-2009) .
- Elected to the EFMA Board 2010.
- FMA Annual Meeting Program Committee

Teaching Experience

University of Geneva (2010-2014)

Ph.D. Topics in International Finance

M.Sc. Asset Pricing
M.Sc. Portfolio Management
MSc. Global Investment
Supervision of Master and Bachelor Theses.

University of Amsterdam

Fixed Income, Postgraduate level (MIF, MBA), 2008/2009, 2009/2010
International Financial Economics, Postgraduate level, 2008/2009, 2009/2010
International Finance, Postgraduate level (MIF, MBA), 2006/2007, 2008/2009, 2009/2010
Postgraduate Finance Seminar, Postgraduate Level, 2006/2007, 2008/2009, 2009/2010
Corporate Financial Management, Undergraduate level, 2006/2007, 2007/2008, 2008/2009, 2009/2010
Coordinator of Corporate Financial Management 2006-2008
Coordinator of International Financial Economics 2009-2010
Supervision of MIF, Master, and Bachelor Theses.

McGill University

International Finance, Undergraduate level, 2004/2005.

Professional Affiliations

American Finance Association, Financial Management Association

Other Skills

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

Personal Information:

Citizenship: Tunisian
Status: Married, two children aged 7 years and 2 years.

Geneva, April 2015