Valentin Haddad

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Academic Appointments

Assistant Professor of Finance, 2016-

UCLA, Anderson School of Management

Faculty Research Fellow, 2015-

National Bureau of Economic Research, Asset Pricing program

Assistant Professor of Economics, 2013-2016

Previously: Instructor of Economics, Fall 2012

Princeton University, Department of Economics, Bendheim Center for Finance

Education

Ph.D. Joint Degree in Economics and Finance, 2007-2012

Also awarded Master of Business Administration (2012)

University of Chicago Booth School of Business and Department of Economics

Polytechnicien (B.Sc., M.Sc.), Applied Mathematics and Economics, 2004-2008

Ecole Polytechnique, France

Research Interests

Asset Pricing, Macroeconomics with Financial Frictions, Information and Finance

Publication

Buyout Activity: The Impact of Aggregate Discount Rates (with Erik Loualiche and Matthew Plosser)
Journal of Finance, February 2017, 72:1

Working Papers

Concentrated Ownership and Equilibrium Asset Prices
Revise and Resubmit, Review of Economic Studies

Information Aversion (with Marianne Andries)

Asset Insulators (with Gabriel Chodorow-Reich and Andra Ghent)
Reject and Resubmit, American Economic Review

The Banking View of Bond Risk Premia (with David Sraer)

Revise and Resubmit, Journal of Finance

The Economics of Factor Timing (with Serhiy Kozak and Shrihari Santosh)

The Federal Reserve and Market Confidence (with Nina Boyarchenko and Matthew Plosser)

Efficient Bubbles? (with Paul Ho and Erik Loualiche)

Do Intermediaries Matter for Aggregate Asset Prices (with Tyler Muir)

Work in Progress

Safe Assets (with Markus Brunnermeier)

Teaching Experience

UCLA:

- MGMT 237I: "Risk Management" (MFE; Spring 2017)

Princeton University:

- ECO 465 / FIN 522: "Options, Futures and Financial Derivatives" (MFin; Spring 2014, Spring 2015)
- ECO 525 / FIN 525: "Asset Pricing" (PhD; Fall 2013, Fall 2014)
- ECO 342: "Money and Banking" (Undergraduate; Fall 2012, Fall 2013, Fall 2014)
- ECO S500: "Mathematics for Economists" (PhD; Fall 2012)
- Junior Independent Work (Undergraduate; 2012-2013)

University of Chicago:

- "Math Camp" (Summer 2009, 2010)

Teaching assistant at University of Chicago:

- MBA classes: "Investments" (2009), "The Analytics of Financial Crises" (2010), Corporate Finance (2008, 2009)
- PhD classes: "Theory of Financial Decisions I" (2009, 2010), "Empirical Analysis II" (2009), "Learning, Filtering and Pricing" (2009)

Fellowships & Awards

- John Leusner Fellowship, 2012
- Sanford J. Grossman Fellowship in Honor of Arnold Zellner, 2011-2012
- Stevanovich Fellowship in Quantitative Finance, 2011
- Katherine Dusak Miller PhD Fellowship, 2010-2011
- Lee Prizes for the best Econometrics and Macroeconomics Core Exam, 2008-2009
- CRSP Summer Paper Award, 2008
- Booth School of Business Doctoral Fellowship, 2007-2010

- Ecole Polytechnique, Full Fellowship, 2004-2008
- Ranked 2nd, National Competitive Exam for Ecole Normale Superieure, 2004

Professional Activities & Presentations

- Referee: American Economic Review, AEJ Micro, Econometrica, Journal of Business and Economic Statistics, Journal of Finance, Journal of Empirical Finance, Journal of Financial Economics, Journal of Political Economy, Management Science, Quarterly Journal of Economics, Review of Economic Studies, Review of Financial Studies.
- Associate editor: Journal of Empirical Finance
- Conference Organization: CITE (2015), Finance Theory Group (2016), NBER Asset Pricing Meeting (2016)
- Program Committee: WFA, SFS Cavalcade, EFA, RFS Climate Finance
- Presentations:
    - *2018*: AFA meetings (presentation and discussant), AEA meetings, ASU Sonoran Conference, UBC Winter Finance Conference (discussant), London School of Economics, London Business School. *Scheduled*: Adam Smith Workshop (discussant), Columbia, NBER Long-Term Asset Management, Macro Finance Society, FIRS (x2 and discussant), WFA (discussant).
    - *2017:* AFA meetings (x2), Copenhagen Business School, Stockholm School of Economics, Columbia GSB, NBER Asset Pricing Meeting, NBER Long-Term Asset Management Meeting. NBER Summer Institute, Chicago Booth Asset Pricing Conference.
    - *2016*: AEA meetings (presentation and discussant), UCSD Rady, UCLA Anderson, Adam Smith Workshop, SFS Cavalcade, WFA (presentation and discussant), FIRS, EIEF Junior Finance Conference, NBER Summer Institute, University of Houston, Chicago Fed, Colorado Finance Summit.
    - *2015*: AEA meetings (presentation and discussant), Michigan Ross, UNC Junior Faculty Roundtable, EDHEC-Princeton Conference, Paul Woolley Center Annual Conference (discussant), Safe Asset Workshop, WFA meetings (discussant), NBER Summer Institute (x2), CITE, USC, MIT Junior Finance Conference (discussant), Macro Finance Society, Stanford GSB.
    - *2014*: AEA meetings (discussant), Princeton University Behavioral Economics Seminar, Finance Theory Group, HEC-Princeton Conference, Hong Kong University, HKUST, WFA meetings (discussant), North American Meetings of the Econometric Society, NBER Summer Institute (discussant) NYU Stern, Cambridge-Princeton Finance Conference, Berkeley Haas, NY Fed, Northwestern Kellogg, Five-Star Conference.
    - *2013*: Stanford, MFA meetings, European Summer Symposium on Financial Markets (presentation and discussant), Stanford Institute in Theoretical Economics, Market Frictions Conference (presentation and discussant), Cambridge-Princeton Finance Conference, Miami Behaviorial Finance Conference, Bank Liquidity, Regulation and Transparency Conference (discussant).
    - *2012*: MIT Sloan, UCLA Anderson, Princeton, UPenn Wharton, UT Austin McCombs, Northwestern Kellogg, Boston University School of Management, Duke Fuqua, Wisconsin School of Business, Kellogg Junior Finance Conference, SED meetings, European Summer Symposium on Financial Markets, EFA meetings, Booth Junior Finance Symposium, Cambridge-Princeton Finance Conference, Toulouse School of Economics, Long-Run Risk SoFie-Getulio Vargas joint conference
    - *2011*: Northwestern University Macro Lunch, London Transatlantic Doctoral Conference.

- *2010*: London Transatlantic Doctoral Conference.

Professional Experience

- Credit Suisse, London, UK: Quantitative Analyst (Intern), 2007, 2008
- Acheron Capital, London, UK: Intern, 2006
- College Moulin Joly (French Junior High School): Full-Time Pedagogic Assistant, 2004-2005

Personal Interests

- Guitar
- Cycling

References:

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