

Rémy Praz

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Employment

- **Garda Capital Partners**, Geneva, Switzerland. Feb 2022 – present
Quantitative Analyst. Front office and library development. Linear rates products.
- **Danske Bank**, Copenhagen, Denmark. May 2017 – Jan 2022
Quantitative Analyst. Front office and library development. FX and equity derivatives.
- **Copenhagen Business School (CBS)**, Denmark. Sep 2014 – May 2018. Leave from May 2017
Assistant Professor of Finance. Research on Market frictions. Teaching on Derivatives.
- **SunGard BancWare**, Winterthur, Switzerland. May 2008 – Aug 2009
Quantitative Developer. Development for an Asset-Liability Management solution.
- **OptionMetrics, LLC**, New York, NY USA. Jun 2006 – Sep 2006
Intern. Forecasting implied volatility surfaces for equities.

Education

- **Swiss Federal Institute of Technology Lausanne (EPFL)**, Switzerland. Sep 2009 – Aug 2014
Ph.D. in Finance at the Swiss Finance Institute,
Thesis advisor: S. Malamud. Thesis in theoretical asset pricing.
Spring 2013 as a visiting scholar at **Berkeley-Haas**.
- **Swiss Federal Institute of Technology Zurich (ETH)**, Switzerland. Oct 2006 – Mar 2008
M.Sc. in Mathematics *with distinction*,
Thesis advisor: Ph. Schönbucher. Thesis on optimal control.
- **Swiss Federal Institute of Technology Lausanne (EPFL)**, Switzerland. Oct 2003 – Sep 2006
B.Sc. in Mathematics,
2005 – 2006 as an exchange student at **Carnegie Mellon (Pittsburgh)**.

Publication

- **Asset Price Dynamics with Limited Attention, Review of Financial Studies (2021)**, with Terrence Hendershott, Albert Menkveld, and Mark Seasholes.

Honors and Awards

- Fidessa Doctoral Student Award for outstanding research (2013)
- Best Teaching Assistant Award, M.Sc. in Financial Engineering, EPFL (2013)
- Swiss Finance Institute Best Paper Doctoral Award (2011) and Best Discussant Award (2013)

Seminars and Conference Presentations

- About 40 presentations and discussions between 2011 and 2016. Including at Banque de France, Paris Dauphine, ETH Zurich, University of Geneva (Finance), HEC Paris, London School of Economics (statistics), University of Rochester (Simon), Stanford GSB.

Teaching

- Derivatives and Fixed Income (CBS, 2015, 2016, 2017)
- As a teaching assistant: Advanced Derivatives (for A. Trolle, 2013, EPFL), Investments (A. Trolle, Spring 2012, EPFL), Stochastic Calculus I (S. Malamud, 2010–2012, EPFL), Calculus I (for M. Brodmann, in German, 2007, U. of Zurich)

Miscellaneous

- Swiss (M), married, one daughter (b. 2015), one son (b. 2017).
- Programming at work with C++, C#, Python, VBA.
- Native in French; fluent in English and German; elementary Danish.