

Vincent Bogousslavsky

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Education

Ph.D. in Finance, Swiss Finance Institute, Ecole Polytechnique Fédérale de Lausanne (EPFL), expected May 2017

Visiting Scholar, Columbia Business School, Spring 2016

M.Sc. in Finance, University of Lausanne (HEC), 2011

Exchange student, UCLA Anderson School of Management, Fall 2010

B.Sc. in Economics, University of Lausanne (HEC), 2008

Exchange student, Department of Economics, University of Michigan, 2007-8

Research Interests

Asset Pricing, Market Efficiency and Liquidity, Market Microstructure

Job Market Paper

The Cross-Section of Intraday and Overnight Returns, 2016 [\[link\]](#)

Using a thirty-year sample of intraday returns on U.S. common stocks, I find that asset pricing anomalies accrue over the day in radically different ways. Size and illiquidity premia, which are large once thinly-traded stocks are excluded, are realized in the last thirty minutes of trading and overnight. This pattern is consistent with a model of infrequent rebalancing. Further in line with the model, the turnover of small stocks relative to that of large stocks spikes around the close. Other anomalies, such as profitability and idiosyncratic volatility, accrue gradually throughout the trading day. I use these patterns to draw implications for risk, mispricing, and data mining explanations of cross-sectional return predictability.

Publication

Infrequent Rebalancing, Return Autocorrelation, and Seasonality [\[link\]](#)

Journal of Finance, forthcoming

NASDAQ OMX - CQA Prize (Runner-up), EFA 2014 Doctoral Tutorial

Other Working Papers

Slow-Moving Capital and Execution Costs: Evidence from a Major Trading Glitch, 2016, with Pierre Collin-Dufresne and Mehmet Sağlam [\[link\]](#)

Seasonalities in Anomalies, 2015 [\[link\]](#)

Teaching Experience

Ecole Polytechnique Fédérale de Lausanne (EPFL)

Teaching Assistant, Prof. E. Morellec, *Principles of Finance*, Master in Management, Technology, and Entrepreneurship, 2012-16

University of Lausanne

Teaching Assistant, Prof. J. Lahaye, *Market Microstructure*, M.Sc. in Finance, 2011

Honors, Awards, & Grants

Swiss Finance Institute Advanced Doctoral Grant, 2016

AFA 2016 Travel Grant

NASDAQ OMX - CQA Prize (Runner-up), EFA Doctoral Tutorial, 2014

Prize “Wegelin et Co.,” highest GPA, M.Sc. in Finance, University of Lausanne, 2011

Faculty Prize, highest GPA, B.Sc. in Economics, University of Lausanne, 2008

Gustave-Louis Chappuis Prize, University of Lausanne, 2007

HEC Lausanne Alumni Association Award, 2006

Conference and Seminar Presentations

2016: SFI Research Days; UNIL-EPFL brown bag seminar; University of Zürich brown bag seminar (scheduled); University of Geneva (scheduled)

2013-2015: UNIL-EPFL brown bag seminar; CQA Fall Meeting, Chicago; EFA Doctoral Tutorial, Lugano; Geneva-China Workshop in International Finance and Macroeconomics, Geneva (discussant); Swiss Doctoral Workshop in Finance, Gerzensee

Professional Experience

Pictet Asset Management, Geneva, 6-8/2009

Intern, team “Analysis, Projects & Implementation”

Banque Bénédict Hentsch, Geneva, 7-8/2008

Intern, financial markets department

Other Information

Computer Skills: Matlab, Python, Mathematica, SAS

Data sets: COMPUSTAT, CRSP, TAQ

Languages: English (fluent), French (mother tongue), German (intermediate)

CFA Program: passed Level II, July 2011

Citizenship: Swiss; accomplished Swiss military service, Winter 2008-9

References

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