ALAIN-PHILIPPE FORTIN

Geneva Finance Research Institute,
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EDUCATION

PhD	Finance, University of Geneva, Joint Program with the Swiss Finance Institute	2018 - Present
MSc	Applied Financial Economics, HEC Montréal	2017
BBA	Finance, HEC Montréal	2015

PUBLICATIONS

Fortin, A.-P., Gagliardini, P., and Scaillet, O., 2023, Eigenvalue tests for the number of latent factors in short panels, Journal of Financial Econometrics, forthcoming.

Fortin, A.P., Simonato, J.G., Dionne, G., 2023, Forecasting expected shortfall: should we use a multivariate model for stock market factors?, International Journal of Forecasting 39, p. 314-321.

WORKING PAPERS

Fortin, A.-P., 2023, Canonical Correlation Analysis in Short Panels, Job Market Paper.

Fortin, A.-P., Gagliardini, P., and Scaillet, O., 2023, Latent Factor Analysis in Short Panels.

TEACHING EXPERIENCE

University of Geneva
- Teaching Assistant, Financial Markets, BA | Spring 2023
- Teaching Assistant, Financial Econometrics, MSc | Fall 2019 -2022
- Teaching Assistant, Quantitative Risk Management, MSc | Spring 2019-2022

HEC Montréal
- Teaching Assistant, Risk Management, MSc |Spring 2016-2017

PROFESSIONAL EXPERIENCE AND CREDENTIALS

CFA Candidate
- Completed all three levels of the program in consecutive years and will be eligible for the CFA charter upon completion of the required work experience.

Jarislowsky Fraser (*portfolio management firm*)
- Research Assistant, 2015

Gestion d'actifs Global Alpha (*portfolio management firm*)
- Research Assistant, 2015

AWARDS, GRANTS AND HONORS

SNFS – Research grant obtained by Olivier Scaillet (2019-2023)
FRQSC – PhD Scholarship (2019-2023)
Swiss Finance Institute – PhD Scholarship (2018)
Canada Research Chair in Risk Management – Research Scholarship (2016-2017)
SSHRC – MSc Scholarship (2015-2016)
FRQSC – MSc Scholarship (2016-2017)
HEC Montréal – MSc Merit Scholarship (2015)
HEC Montréal – BBA Merit Scholarship (2012)
HEC Montréal – MSc Honor Roll (2016)
HEC Montréal – BBA Honor Roll (2015)

PRESENTATIONS

NASM Conference, Los Angeles, 2023
SoFiE Annual Conference, Seoul, 2023
QFFE Conference, Marseille, 2023
SFI Research Days, online, 2023
NASM Conference, Los Angeles, 2023
GFRI Research Seminar, 2023

OTHER SKILLS AND INTERESTS

Programming
- Python, MATLAB, SQL, Stata, LaTeX, VBA

Language
- English, French (Native)

Research Interests
- Financial Econometrics, Risk Management, Probability

Recreational Interests
- Squash, Running, Tennis, Skiing

REFERENCES

Olivier Scaillet
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