Spring 2021

CURRICULUM VITAE

Name:	Roméo Tédongap
Nationality:	Cameroonian
Citizenships:	Swedish, Canadian
Languages:	French (native), English (fluent), Swedish (beginner)
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EMPLOYMENT

Full Professor, ESSEC Business School, September 2017 – Present
Head of the PhD Program in Finance, September 2018 – August 2021
Associate Professor, ESSEC Business School, January 2016 – August 2017
Research Associate, Energy and Commodity Finance – Research Center, Since April 2016
Associate Professor, Stockholm School of Economics, November 2013 – December 2015
Head of the PhD Program in Finance, January 2014 – December 2015
Research Associate, Swedish House of Finance, June 2012 – December 2015
Assistant Professor, Stockholm School of Economics, July 2007 – October 2013
Lecturer, Université de Montréal, Canada, Spring 2006
Teaching Assistant, Université de Montréal, Canada, Fall 2004
Research Assistant, CIRANO and CIREQ, Montreal, Canada, 2004 – 2006
Internship, National Institute of Economic Analysis, Rabat, Morocco, Summer 2002

EDUCATION

Ph.D. in Economics, University of Montreal, May 2008
Specialization: Financial Economics and Econometrics
Thesis Title: *"Three Essays in Empirical Asset Pricing"*
Examiner: *Lars Peter Hansen, University of Chicago, 2013 Nobel Laureate in Economics*
Adviser: *René Garcia, University of Montreal and Toulouse School of Economics*
Co-adviser: *Nour Meddahi, Toulouse School of Economics*
Members: *Kris Jacobs, University of Houston - Bauer College of Business*
Benoît Perron, Université de Montréal
Engineer's degree in Statistics and Quantitative Economics, ENSEA, Abidjan, July 2003
Specialization: Actuarial Analysis
Bachelor's degree in Mathematics, University of Dschang, June 2000
Specialization: Computer Science

HONOURS, FELLOWSHIPS AND AWARDS

1. EUTOPIA PhD Co-tutelle Program 2020. *Co-applicant: Philippe Mueller*
2. LABEX MME DII funding for a thematic semester on nonstandard investment choices, May 2018 to December 2021
   Co-applicant: Andrea Roncoroni
3. ANR (The French National Research Agency) grant for the project LONGTERMISM on the valuation of extra-long investments, October 2017 to March 2022
   Co-applicants: Christian Gollier, René Garcia and Nour Meddahi
4. EFMA Best Conference Paper Award at the 2013 Annual Conference of the European Financial Management Association
5. Vinnova (Sweden's Innovation Agency) Grant for Research on Financial Stability and Regulation, dedicated to an umbrella of projects involving the Swedish House of Finance and Sveriges RiksBank, January 2013 to December 2016
   Co-applicants: Laurent Bach, Michael Halling, Bige Kahraman, Paolo Sodini, Roine Vestman, Ulf von Lilienfeld-Toal
6. Stockholm School of Economics, Scholarships for Short-Term Research Visits, November 2010 (two weeks), October – November 2011 (one month), November-December 2011 (one month)
7. Wallander Scholarships, Stockholm School of Economics, July 2010 to June 2013
8. Wallander Scholarships, Stockholm School of Economics, July 2007 to June 2010
9. University of Montreal's 2008 best PhD thesis award in Economics
10. Honors' list of the Dean of the faculty of graduate and postdoctoral studies, University of Montreal, Canada, 2008
11. Research Fellowship, Montreal Institute of Mathematical Finance (IFM2), Canada, September 2006 to August 2008.
12. Ph.D. Fellowship, CIREQ, University of Montreal, Canada, September 2003 to August 2006
13. Scholarship, French Government, ENSEA, Abidjan, Ivory Coast, September 2000 to August 2003
14. Fellowship, Cameroon's Ministry of Higher Education, University of Dschang, Academic year 1999 – 2000

RECENT PUBLICATIONS

1. "Disappointment Aversion, Term Structure, and Predictability Puzzles in Bond Markets," **Management Science,** forthcoming, (with Patrick Augustin)
2. "The Term Structures of Expected Loss and Gain Uncertainty," **The Journal of Financial Econometrics,** June 2020, 18(3), 473–501, (with Bruno Feunou, Ricardo Lopez Aliouchkin and Lai Xu)
3. "Downside Risks and the Cross-Section of Asset Returns," **The Journal of Financial Economics**, July 2018, 129(1), 69–86, (with Adam Farago), *[EFMA best conference paper award at the 2013 Annual Conference of the European Financial Management Association, under the title "Volatility Downside Risk"]*
4. "Implied Volatility and Skewness Surface," **The Review of Derivatives Research,** July 2017, 20(2), 167–202, (with Bruno Feunou and Jean-Sébastien Fontaine)
5. "Asymmeties and Portfolio Choice," **The Review of Financial Studies,** February 2017, 30(2), 667–702, (with Magnus Dahlquist and Adam Farago)

6. "Real Economic Shocks and Sovereign Credit Risk," **The Journal of Financial and Quantitative Analysis,** April 2016, 51(2), 541–587, (with Patrick Augustin)
7. "Which Parametric Model for Conditional Skewness?" **The European Journal of Finance,** 2016, 22(13), 1237–1271, (with Bruno Feunou and Mohammad Jahan-Parvar)
8. "The Long and the Short of the Risk-Return Tradeoff," **The Journal of Econometrics**, August 2015, 187(2), 580–592, (with Marco Bonomo, René Garcia and Nour Meddahi)
9. "Consumption Volatility and the Cross-Section of Stock Returns," **The Review of Finance,** March 2015, 19(1), 367–405
10. "Risk Premium, Variance Premium and the Maturity Structure of Uncertainty," **The Review of Finance**, January 2014, 18(1), 219–269, (with Bruno Feunou, Jean-Sébastien Fontaine and Abderrahim Taamouti)
11. "Modeling Market Downside Volatility," **The Review of Finance**, January 2013, 17(1), 443-481, (with Bruno Feunou and Mohammad Jahan-Parvar)
12. "A Stochastic Volatility Model with Conditional Skewness," **The Journal of Business and Economic Statistics**, October 2012, 30(4), 576–591, (with Bruno Feunou)
13. "Generalized Disappointment Aversion, Long-run Volatility Risk and Asset Prices," **The Review of Financial Studies**, January 2011, 24(1), 82–122, (with Marco Bonomo, René Garcia and Nour Meddahi)

RECENT CONFERENCE PRESENTATIONS AND INVITED SEMINARS

2020:

University of Balearic Islands; Liverpool University; UniversitY of Luxembourg; ESSAI Tunis.

2019: ESSEC-Amundi 3rd Annual Workshop on Asset & Risk Management; Toulouse Financial Econometrics Conference.

2018: Brazilian Finance Meeting – FECAP Sao Paulo; Frontiers of Factor Investing Conference – Lancaster University; FMA European Conference – University of Agder; ESSEC-Amundi 2nd Annual Workshop on Asset & Risk Management.

NEOMA Business School; Whitman School of Management, Syracuse University; University of Moncton; Norwegian School of Economics (NHH).

2017: International Conference on Computational and Financial Econometrics; Africa Meeting of the Econometric Society; Commodity and Energy Markets Association Conference; ESSEC-ESSEC-Amundi 1st Annual Workshop on Asset & Risk Management; ESSEC Business School' 4th Empirical Finance Workshop.

University of Nantes; ICMA Centre, Henley Business School, University of Reading; Research Center SAFE, Goethe University Frankfurt; University of Piraeus.

2016: Paris December Finance Meeting (EUROFIDAI)*; 33rd French Finance Association Conference - HEC Liège; 2nd BI-SHoF Conference in Asset Pricing and Financial Econometrics; Energy and Commodity Finance Conference - ESSEC Business School.

HEC School of Management, University of Liège.