

Fabrice Tourre

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Employment

Copenhagen Business School September 2018 to present
Assistant professor of finance; FRIC Center; Danish Finance Institute research scholar

Northwestern University August 2017 to July 2018
Post-doctoral researcher — Economics Department

Goldman Sachs July 2001 to September 2011
Various structuring and trading roles (credit, mortgages and funding products)

Education

The University of Chicago September 2011 to June 2017
Ph.D. in Economics

Stanford University September 2000 to June 2001
Master of Science in Management Science and Engineering

Ecole Centrale Paris September 1998 to June 2000
Bachelor and Master of Science in Engineering

Teaching and Research Fields

Financial intermediation, macro-finance, international finance, macroeconomics, dynamic games, asset pricing.

Publications

“Mortgage prepayments and path-dependent effects of monetary policy” (with David Berger, Konstantin Milbradt and Joe Vavra). *American Economic Review*, September 2021

Working Papers

“Sovereign debt ratchets and welfare destruction” (with Peter Demarzo and Zhiguo He).
Revise and resubmit, *Journal of Political Economy*, March 2021.

“Can the cure kill the patient? Corporate credit interventions and debt overhang” (with Nicolas Crouzet).
Revise and resubmit, *Journal of Finance*, June 2021.

“The aggregate effects of the corporate leverage distribution” (with Paymon Khorrami), June 2021.

“Comparative valuation dynamics in models with financing restrictions” (with Lars Hansen, Paymon Khorrami), December 2019.

“A macro-finance approach to sovereign debt spreads and returns”, January 2017

“Rigid Wages, Seniority Rules, and Unemployment Duration” (with Fernando Alvarez and Rob Shimer). January 2018

Teaching

Lecturer (Copenhagen Business School)

Capital Markets Theory (master’s level) 2018-2021

Teaching Assistant (University of Chicago)

Applied Macro III (2nd yr PhD with V. Guerrieri) Spring 2015/2016

Asset Pricing II (2nd yr PhD with L. Hansen and J. Heaton) Winter 2015

Asset Pricing I (2nd yr PhD with G. Constantinides) Fall 2014

Monetary Econ (2nd yr PhD with F. Alvarez) Fall 2014

Theory of Income I (Core PhD with F. Alvarez) Fall 2013

Empirical Analysis III (Core PhD with D. Neal and A. Hortacsu) Spring 2013

Theory of Income II (Core PhD with R. Shimer) Winter 2013

Theory of Income I (Core PhD with N. Stokey) Fall 2012

Honors, Scholarships and Fellowships

The Theodore W. and Esther Schultz Economics Fellowship June 2016

Stevanovich Student Fellowship May 2015

Macro Financial Modeling Dissertation Support (Sloan Foundation) October 2014

University of Chicago Best Economics Core Teaching Assistant Award October 2012

University of Chicago 2nd Year Macroeconomics Lee Prize October 2012

University of Chicago Sherwin Rosen Prize June 2012

Stanford MS&E Graduate Student Highest GPA Award June 2001

Ecole Centrale Paris Award for Best Student in Double-Degree Program June 2001

Jean-Walter Zelligja Fellowship (awarded by the Académie Française) June 2000

McKinsey Fellowship April 2000

Referee Services

Econometrica, Review of Economic Studies, Journal of Political Economy, Journal of Finance, Management Science, Review of Financial Studies, Journal of Banking and Finance, Journal of Financial Intermediation, North American Journal of Economics and Finance, Economic Journal

Presentations

2016: Macro Finance Modeling (New York City), Becker-Friedman Institute Graduate Student Conference, Society of Economic Dynamics, Federal Reserve Bank of Chicago, Minnesota Junior Scholar Conference

2017: George Washington University, Rochester University, Columbia University, Penn State, Wharton, University of Wisconsin Madison, University of Minnesota, Copenhagen Business School, Kentucky University, Society of Economic Dynamics, Stanford Institute of Theoretical Economics (SITE), MFA, NYU

2018: CFE-CMStatistics, Macro-Finance Modelling (Winter), EIEF, Rochester

2019: European Finance Association, Advances in Micro-Consistent Macro Conference, ASU Sonoran Winter Finance, Macro-Finance Modelling (Winter), CEPR Gerzensee (Corporate Finance session), MFA, FIRS

2020: Stanford/Princeton Conference on COVID and the Macroeconomy, MFA, Macro Finance Society, Junior European Finance Seminar, Stocholm School of Economics, University of Toronto

2021: Adam Smith Conference, MFA , Barcelona GSE, Society of Economic Dynamics, WFA, Bundesbank/Norges Bank/Danmarks Nationalbank's conference

References

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Professor Robert Shimer
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