OLIVIER LEDOIT

French Citizen

Professional Experience

2011-Present	Visiting Professor of Finance, HEC Business School, Paris, France
2011-Present	Advisory Board, Systematic Trading Group, Credit Suisse Asset Management
2011-Present	Executive Board, Swiss Gold Franc Association, http://www.goldfranc.org
2008-Present	Permanent Research Fellow, Department of Economics, University of Zurich
1999-2008	Managing Director, Head of Statistical Arbitrage, Proprietary Trading, Credit Suisse, London
1995-1998	Tenure-Track Finance Professor, Anderson School of M^{gmt}, Univ. California Los Angeles
1987-1988	Second Lieutenant, 24th Marine Corps, Perpignan, France

Education

1991-1995	Finance Ph.D., Sloan School of Management, Massachusetts Institute of Technology, Cambridge Advisor: Andrew Lo; Tenure-track job offers upon graduation: Chicago, Wharton, Yale, UCLA
1990-1991	M.Sc. in Statistics and Economics, Ecole Nat. de la Statistique et de l'Administration Economique
1988-1990	B.Sc., Ecole Polytechnique, Paris; Ranked 3rd in nationwide entrance competition
1985-1987	Undergraduate-level preparation to enter engineering schools, Maths major, Louis-le-Grand, Paris

Awards

2011	Biography listed in Who's Who in the World
1999	Annual Prize awarded by the UK Institute for Quantitative Investment Research
1997	Roger F. Murray Prize from the "Q Group" (quantitative U.S. money managers)

Interests Probability Theory, Econometrics, Finance, Bubbles, Monetary Economics, Political Economy

Selected Publications

2011	"Eigenvectors of some large sample covariance matrix ensembles" with S. Péché, *Probability Theory and Related Fields*, 150(2)
2010	"Using Central Limit Theorems for Dependent Data" with T. Crack, *J. Financial Education*, 36(1)
2008	"Robust performance hypothesis testing with the Sharpe ratio" with M. Wolf, *Journal of Empirical Finance* 15(5)
2002	"Some Hypothesis Tests for the Covariance Matrix When the Dimension Is Large Compared to the Sample Size" with M. Wolf, *Annals of Statistics* 30(4)
2001	"Gain, Loss and Asset Pricing," with A. Bernardo, *Journal of Political Economy* 108(1)
1999	"Predicting Financial Crashes using Discrete Scale Invariance" with A. Johansen and D. Sornette, *Journal of Risk* 1(4)
1996	"Robust Structure Without Predictability: The 'Compass Rose' Pattern of the Stock Market" with T. Crack, *Journal of Finance* 51(2)

Recent Seminars and Conference Presentations

2011	Political Science Seminar, University of Cologne and ETH Zürich
2011	Opening Speaker, Conference on *Asset and Risk Management in the Aftermath of the Financial Crisis*, celebrating the HEC (Hautes Etudes Commerciales) Lausanne centennial
2010	Macro-Finance-Labor Seminar, University of Zurich
2009	Joint Finance Seminar, HEC & Ecole Polytechnique Fédérale Lausanne (EPFL)

Recent Referee Reports

Econometrica, Review of Financial Studies, Journal of the Royal Statistical Society B, Journal of Multivariate Analysis, J. Empir. Finance, Eur. J. Finance, IEEE T. Signal Proces., Oper. Research, SIAM J. Financial Math.

Recent Committee Service

2009-Present	Recruiting Committe, Finance Department, HEC Lausanne
2008-Present	Steering Committee, Master in Financial Engineering, EPFL

Hobbies Biodiversity**,** driving fast cars on open roads, the works of Jacques Ellul