PHILIPPE VAN DER BECK

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EDUCATION

Harvard Business School *2023 -*
Assistant Professor in the Finance Unit

École Polytechnique Fédérale de Lausanne *2018 - 2023*
PhD in Finance - Joint Program with the Swiss Finance Institute

Princeton University *Fall 2022*
Visiting Student - Department of Economics & Bendheim Center for Finance

Imperial College Business School *2017 - 2018*
MSc Finance - (Top of the class 2018)

Ludwig Maximilians University Munich *2014 - 2017*
BSc Economics - (Top of the class 2017)

WORKING PAPERS

1. *"Flow-Driven ESG Returns"* (JMP, solo-authored)
   - Will be presented at the AFA 2023: *Sustainable Finance and Asset Prices*
   - Winner of the Swiss Finance Institute Best Paper Award 2023
2. *"On the Estimation of Demand-Based Asset Pricing Models"* (solo-authored)
3. *"The Equity Market Implications of the Retail Investment Boom"* (with Coralie Jaunin)
   - Winner of the Swiss Finance Institute Best Paper Award 2022
4. *Ponzi ETFs* (with Jean-Philippe Bouchaud and Dario Villamaina)
5. *The Equilibrium Flow-Return Relation* (with Antoine Didisheim, Semyon Malamud and Andreas Schrimpf)
6. *Portfolio Holdings and the Origins of Demand Elasticities* (with Lorenzo Bretscher and Giorgio Ottonello)

AWARDS AND HONORS

2023 Top Finance Graduate Award *2023*
- Hosted by HEC Paris

Best Paper Award 2022 SFI Research Days *2022*
- Paper: *Flow-Driven ESG Returns*

Best Paper Award 2021 SFI Research Days *2021*
- Paper: *The Equity Market Implications of the Retail Investment Boom*

Best Discussant Award 2020 SFI Research Days *2020*

Best Research Project Prize Imperial College Msc Finance *2019*
- Paper: *High Frequency Decomposition of the Equity Risk Premium*

Award for Highest GPA in MSc Finance *2019*
- Imperial College Business School

Nigel Meade Quantitative Finance Prize *2019*

Unigestion Investment Prize *2019*

Alumni Award for Young Economists LMU Munich *2017*
- Best GPA in BSc Economics of 2017

GRANTS AND SCHOLARSHIPS

Participation in SNSF Grant obtained by Pierre Collin-Dufresne *2020-2023*
- Project: Demand-based Asset Pricing and ESG Preferences
- Amount: 475,490CHF

Imperial College Brilliant Minds Scholarship *2017-2018*
- *Amount: 20,000 GBP*

Swiss Finance Institute *2018 - 2023*
- *PhD Student Scholarship*

Max Weber Program Bavaria *2015 - 2018*
- *Undergraduate Elite Student Scholarship*

PROFESSIONAL ACTIVITIES

Capital Fund Management (CFM, Paris) *2021-2023*
- Academic Consultant for Demand-Based Asset Pricing

Max Planck Institute for Innovation and Competition (MPI, Munich) *2015-2017*
- *Research Assistant*

Ifo Center for Labor and Demographic Economics (CESifo, Munich) *2016-2017*
- *Research Assistant*

REFEREEING

Journal of Finance, Review of Financial Studies, Management Science,
Financial Analysts Journal, Journal of International Financial Markets,
Institutions & Money, Economic Modelling

PRESENTATIONS

American Finance Association Meeting, Q-Group Spring Seminar, *2023*
HEC Top Finance Graduate Award Conference, CFM Workshop on Market Impact,
Job Market Seminars at Toulouse School of Economics, IESE Business School,
Universitat Pompeu Fabra, Warwick Business School, University of Oxford Saïd Business School,
Imperial College Business School, HEC Paris, Frankfurt School of Finance, Duke,
Carnegie Melon University, Ohio State, Boston University, Harvard Business School,
University of Michigan, University of Toronto, Tuck School of Business, NYU Stern,
CFR Research Seminar Cologne, University Hamburg Finance Seminar

Northern Finance Association Meeting, Princeton PhD Workshop, *2022*
World Finance Conference Turin, Dauphine Finance PhD Workshop,
HEC Lausanne PhD Workshop, SFI Research Days

14th Financial Risk International Forum, Society of Quantitative Analysts (SQA), SFI Research Days, Unil Brownbag Seminar, Wharton PhD Workshop (co-author presentation), CFM Research Seminar (x2), Vrije University Amsterdam Finance Seminar, SFI Research Days *2021*

SFI Research Days *2020*

TEACHING ACTIVITIES

Finance 1, MBA Required Curriculum, Harvard Business School *2023*

Assistantships

Tail Risk Management for Portfolios, SFI Master Class *2023*
Investments, MSc Financial Engineering, EPFL *2023*
Real Options and Financial Structuring, MSc Financial Engineering, EPFL *2019-2023*
Risk Management Using Factor Models, SFI Master Class *2021-2022*
Data-Driven Business Analytics, Humanities and Social Sciences Program, EPFL *2021-2022*
Advanced Microeconomics, BSc Economics, LMU *2016-2017*

SKILLS & INTERESTS

Software: Python, Stata, Matlab, LaTeX
Statistics & Machine Learning: Causal Inference, Structural Estimation, Deep Learning
Interests: Tennis, Skiing, Track & Field, CrossFit, Golf

REFERENCES

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