MATTHIJS BREUGEM

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Employment

2017–present Assistant Professor in Finance
Collegio Carlo Alberto and University of Turin, Italy

2015–2017 Assistant Professor in Finance
Frankfurt School of Finance and Management, Germany

Education

2010–2015 PhD in Finance (supervisor: Bernard Dumas)
MSc in Finance
INSEAD, Fontainebleau, France

2008–2010 Dual Degree Erasmus Mundus Master Models and Methods of Quantitative Economics
MSc in Economics (Venice), 110/110 cum laude
MSc in Applied Mathematics (Paris), mention très bien
University Paris 1 Panthéon Sorbonne
France and University Ca' Foscari di Venezia, Italy

2004–2008 BSc in Applied Physics
Delft University of Technology, The Netherlands

Publications

- ”Pandemic Tail Risk” (with R. Corvino, R. Marfe and L. Schoenleber), **Journal of Banking and Finance**, forthcoming
- ”Dynamic Ownership and Private Benefits” (with Raffaele Corvino), **Journal of Corporate Finance**, 2021
- ”Long-run versus short-run news and the term structure of equity” (with Roberto Marfe), **Finance Research Letters**, Volume 36, October 2020
- ”Institutional Investors and Information Acquisition: Implications for Asset Prices and Informational Efficiency” (with Adrian Buss), **Review of Financial Studies**, Volume 32, Issue 6, June 2019, Pages 2260–2301

working papers under review:

- ”What do Interest Rates Reveal about the Stock Market? A Noisy Rational Expectations Model of Stock and Bond Markets” (with Adrian Buss and Joel Peress), **Revise and Resubmit at Journal of Finance**
- ”Dynamic Equity Slope” (with S. Colonello, R. Marfe, F. Zucchi), **Reject and Resubmit at Journal of Financial Economics**

Working Papers

- "The Term Structure of Market Efficiency" (with A. Buss and R. Marfè); presented at University of Vienna, Collegio Carlo Alberto, University of Amsterdam
- "Corporate Policies and the Term Structure of Risk" (with R. Marfè and F. Zucchi); presented at European Finance Association, Collegio Carlo Alberto

Presentations and Discussions

Presentations:

(2024) NV FEB Erasmus Rotterdam (scheduled), **European Finance Association** Bratislava, University of Vienna, Ordine Dottori Commercialisti ed Esperti Contabili di Torino (in Italian), (2023) LTI Asset Pricing Conference Torino, (2022) **Adam Smith INSEAD**, (2021) EDHEC, LTI Torino, VU Amsterdam, (2020) Ca' Foscari, **American Finance Association**, IDC Financial Economics Conference (2019) Long-Term Investors Conference Torino, (2018) **Western Finance Association**, Lancaster Frontiers of Factor Investing, China International Conf. in Finance, (2017) **American Finance Association**, **NBER**, World Finance Conference, Collegio Carlo Alberto (2016) Australasian Finance & Banking Conference, Frankfurt School, (2015) Erasmus Rotterdam, VU Amsterdam, Catòlica Lisbon, IESE, Frankfurt School, SKK GSK Korea, KAIST Korea, HEC Montreal, (2014) INSEAD, (2013) HEC Business in Paris PhD conference, INSEAD-LBS-LSE PhD Workshop

Discussions:

(2024) DeFi Conference CCA (2023) Erasmus Conference on Professional Asset Management, (2022) (2021) FIRS Savannah, (2018) European Finance Association, (2017) World Finance Conference

Refereeing

American Economic Review, Management Science, Journal of Financial and Quantitative Analysis, Review of Finance, Quantitative Finance, Journal of Empirical Finance, Journal of Banking and Finance, Quantitative Finance, Annals of Finance, European Journal of Operational Research, Journal of Economic Behavior & Organization, Finance Research Letters

Grants and Prizes

(2021) INQUIRE Europe (€10k), (2018) Lyxor-Dauphine Research Academy Award, (2017) NBER presentation honorary (€2500), Institut Europlace de Finance/Louis Bachelier (€10k), (2014) AFA Travel grant ($1500), (2010) INSEAD PhD tuition fee waiver

Teaching

University teaching:

2024–present	Microeconomics mini course, MBA, Frankfurt School
2019–present	Corporate Finance, MSc, University of Turin
2017–present	Asset Pricing and Portfolio Choice, MSc, Collegio Carlo Alberto
2015–present	Risk management, MSc, Frankfurt School

Executive teaching:

2024–present	Finance and Accounting, Foundations of Management Executive Program, Nyenrode
2020–present	Capstone Sigma Challenge, MBA / Kinshasa Exec MBA, Frankfurt School
2016–present	Corporate Finance, EMBA/MBA, UP Congo Kinshasa and Frankfurt School
2015–2020	Finance for Project Managers Project Manager Executives, Faurecia (Automotive), BMS
2019–2020	Project Management Plant & Project Manager Executives, Faurecia (Automotive), BMS

Other Experience

Research related:

2018–present	Co-organizer LTI conference Torino
2017	Member of 2017 FMA program committee
2015	Brown Bag organizer, Frankfurt School
2013	Organizer of INSEAD-LBS-LSE PhD workshop
2013	Area organizer of HEC Business in Paris PhD conference
2007	Participant of Athens programme at Politecnico di Milano
2006	Internship in Nuclear Reactor Institute Delft for BSc thesis

Service related:

2022–present	Vice President, Master in Finance, Insurance, and Risk Management, CCA
2017–2020	Faculty recruitment committee, Collegio Carlo Alberto
2020–present	Supervisor of various Master theses (CCA, Univ. Turin, Nyenrode)
2016	Faculty recruitment committee, Frankfurt School
2010	Class representative, research assistant at Università Ca' Foscari di Venezia

Languages

Dutch (native)
English (fluent)
Italian (advanced / fluent)
French (advanced)
German (intermediate)
Spanish (intermediate, B2 DELE Instituto Cervantes)