TELFER

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05/31/2019

François-Éric Racicot

Full Professor, Tenured
Member of the FGPS
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University of Ottawa
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RESEARCH AREAS

Finance
Applied Econometrics

TEACHING INTERESTS

Finance, Applied Econometrics

DEGREES

Degree	Institution	Discipline	Year
Ph.D.	Université du Québec à Montréal (UQAM), Montréal, Canada	Business Administration (Financial Econometrics)	2003
M.Sc.	Université de Montréal, Montréal, Canada	Economic Sciences (Econometrics)	1993
B.Sc.	Université de Montréal, Montréal, Canada	Economic Sciences (Quantitative Economics)	1991

EMPLOYMENT

From	To	Employer	Position
2019	present	Telfer School of Management, University of Ottawa	Full Professor
2012	2019	Telfer School of Management, University of Ottawa	Associate Professor (tenured in 2014)
2007	2012	Department of Administrative Sciences, Université du Québec en Outaouais	Director, MBA - Financial Services and DESS - Finance
2007	2012	Department of Finance, Université de Sherbrooke	Invited Lecturer
2005	2012	Department of Administrative Sciences, Université du Québec en Outaouais	Associate Professor (with tenure since 2007)
2001	2003	School of Management, Université du Québec à Montréal	Professor (Substitute)
1999	2008	School of Management, Université du Québec à Montréal	Lecturer
1998	1998	École des Hautes Études commerciales de Montréal (HEC)	Lecturer
1993	1995	Montreal General Hospital	Health Economist
1992	1993	Centre de recherche et développement économique (CRDE), UdeM	Research Assistant
1985	1990	Lavalin	Assistant Accounting Technician (summer position)

HONOURS AND AWARDS

From	To	Organization	Title
2012	2012	INBAM	Best Paper Award - The emotional

From	To	Organization	Title
			edge of financial predators: A four group longitudinal study (Racicot, F.E., Mesly, O., Lévy-Mangin, J.P., Barcelone, Espagne)
2007	2007	Global Finance Conference	Best Paper Award - A new empirical version of the Fama & French model based on the Hausman test: An application to hedge funds (Racicot, F.E., Théoret, R., Coën, A.)

SCHOLARLY AND PROFESSIONAL ACADEMIC ACTIVITIES

From	To	Activity
2019	2020	Coordonnateur de cours pour ADM3751, ADM4750, ADM4751, ADM4754 & MGT6102
2018	present	Affiliate Research Fellow, IPAG Business School, Paris, France
2018	2018	Blind Examiner, MITACS grant proposal: Coggins, F., Modèle de prévision d'actes frauduleux en entreprise, Department of Finance, University of Sherbrooke, (accelerated proposal)
2017	present	Article referee, Aestimatio-The IEB International Journal of Finance, African Development Review, Applied Economics, Applied Economics Letters, Asia Pasific Management Review, Borsa Istanbul Review, Computational Economics, Economic Modelling, Emerging Market Trade and Finance, Estudios Economia Aplicada, European Journal of Operational Research, Finance-AFFI, International Review of Economics and Finance, International Review of Financial Analysis, INFOR, Journal of Asset Management, Journal of Applied Statistics, Journal of Applied Econometrics, Journal o Banking and Finance, Journal of Derivatives & Hedge Funds, Journal of Forecasting, Journal of Risk Model Validation, L'Actualité Économique, Managerial Finance, Management International, Plos One, PSU Research Review, Research in International Business and Finance, Review of Economics and Finance (Canada), Review of Financial Economics.
2017	2017	External Evaluator for Dean Pamela Ritchie, Faculty of Business and IT, University of Ontario Institute of Technology

From	To	Activity
2017		External Member, Lecturers' Evaluation Committee, Department of Business, University of Quebec-Outaouais (UQO)
2017	2017	Representing Member, Recruiting Committee, Position in Financial Analytics (April)
2016	present	Advisory Board Member, AESTIMATIO, the IEB International Journal of Finance.
2016	present	Associate Member, Groupe de Recherche en Finance Appliquée (GReFA), Department of Finance, Faculty of Business, University of Sherbrooke
2016	2016	Blind Examiner, MITACS grant proposal: Bélanger, A., Mortality rate modeling: applications to the pricing of longevity-linked financial derivative instruments and a study of the effectiveness of these hedging instruments in a pension risk management strategy, University of Sherbrooke, (MITACS accelerated proposal).
2016	2016	Blind Reviewer, Bekaeart, G., Hodrick, R., International Financial Management, Cambridge University Press
2016	2016	Book Endorser, Levy, G. (2016), Computational Finance using C and C#: Derivatives and Valuation, 2ed edition, Academic Press (Elsevier): "I recommend this book to anyone who needs a strong reference on the computational aspects of financial calculations. The reader will find not only all the relevant computer codes in Visual Basic/Excel, C++, C, and C#, but also the required theory for a better understanding of financial concepts." --Francois-Eric Racicot, University of Ottawa.
2016	2016	Member, Scientific Committee, 30th International Congress on Applied Economics ASEPELT Valencia (Spain)
2016		Blind Reviewer, Levy, G., Computational Finance Using C and C#: Derivatives and Valuation, Second Edition, Elsevier
2016		Blind Reviewer, Lussier, J., Rational Investing: The Subtleties of Asset Management, Columbia University Press
2015	present	External Member, Quinquennial Professors' Evaluation Committee, Departement of Business, University of Quebec-Outaouais (UQO)

From	**To**	**Activity**
2015	2015	Blind Reviewer, Ross, S.A., Westerfield, R.W., Jordan, B.D., Biktimirov, E.N., Essentials of Corporate Finance, Canadian Edition.
2015	2015	Member, Scientific Committee, XXIX International Conference on Applied Economics ASEPELT, Spain, 24-27 June 2015.
2014	present	Editorial Board Member, Journal of Asset Management (JAM)
2014	present	Member, Senate Committee on Teaching and Teaching Evaluation, University of Ottawa
2014		Blind Examiner, MITACS grant proposal: Lapointe, M. A., Un nouveau rôle pour la finance dans les secteurs règlementés, University of Sherbrooke, (IT04642)
2013	present	Editorial Board Member, Journal of Derivatives & Hedge Funds.
2013	present	Member, CPA-Canada, Accounting and Governance Research Centre (CPA-AGRC), Telfer School of Management, University of Ottawa
2013	present	Member, School Council, Telfer School of Management, uOttawa
2013	2013	Member of the recruiting committee of Professor Miwako Nitani (January)
2012	2012	Head of the recruiting committee of professors Celine Gauthier (January)
2011	present	Editorial Board Member, Review of Economics & Finance.
2010	present	Advisory Board Member, Aestimatio - The IEB International Journal of Finance, Complutense University, Madrid, Spain
2010	2011	Major participant, Revision of the BBA in Finance, DESS - Finance and the MBA - Financial Services, (UQO)
2009	2012	Principal Co-Founder, M.Sc. in Financial Economics, (UQO)
2007	2012	Director, MBA - Financial Services and DESS - Finance (UQO)
2007	2007	Head of the recruiting committee of professor David Tessier (November)

From	To	Activity
2006	present	Membre associé, Chaire d'information financière et organisationnelle (ESG-UQAM)

GRADUATE COURSES TAUGHT

Derivatives and Risk Management 2019, 2018, 2017
Recent Developments in Finance Research 2019, 2017
Special Topics in Analysis 2019, 2017

OUTSIDE GRADUATE COURSES TAUGHT

Master's Degree (M.Sc.) in Finance: Real Option Analysis 2014, 2013, 2012, 2010, 2007
Managerial Economics and Applied Econometrics (Principes d'économie managériale et économétrie appliquée) 2011, 2010, 2009, 2008, 2007, 2006, 2005
Graduate Diploma in Quantitative Finance: Financial Engineering 2011, 2010
Real Option Analysis (Lectures dirigées en gestion financiére et options réelles 2009, 2008, 2007
Master's Degree (M.Sc.) in Applied Finance: Derivatives 2008, 2007, 2006, 2005, 2004, 2003
Financial Econometrics (Statistiques avancées-économétrie financiére 2000, 1999
Graduate Diploma in finance : Financial Econometrics 2000, 1999
Applied macroeconomics (Cours de macroéconomie pour dignitaires 1999

UNDERGRADUATE COURSES TAUGHT

Évaluation d'entreprises 2019, 2018, 2017, 2016, 2015, 2014, 2013, 2012
Gestion financière avancée 2013
Gestion financière internationale 2019, 2018, 2017, 2016, 2015, 2014, 2013
Options et contrats à terme 2019, 2018, 2017, 2016, 2015, 2014, 2013, 2012
Placements en titres à revenu fixe 2018, 2016, 2015, 2014, 2013

OUTSIDE UNDERGRADUATE COURSES TAUGHT

Fixed Income Securities and Derivatives (Finance Avancée) 2011, 2010, 2009, 2008, 2006
Financial Modeling (Modélisation financiére et Application des tableurs en gestion 2011, 2010, 2009, 2008, 2007, 2006, 2005
Fixed Income Securities and Derivatives (Finance Avancee) 2007
Portfolio Theory (Théory (Théories de portefeulle) 2002, 2001
Basic Financial Mathematics (Mathématiques financières) 1998

GRADUATE SUPERVISIONS

	Completed	In progress

	S	CO-S	M	S	CO-S	M
Post-Doctoral	0	0	0	0	0	0
PHD Thesis	0	0	2	0	1	0
Master's Thesis	0	2	11	0	1	2
Master's Project	16	0	0	0	0	0

S=Supervisor; CO-S=Co-Supervisor; M=Supervisory Committee Member

Theses/Projects Supervised

From	To	Description
2018		O. Melin, PhD in Economics (PhD Thesis), , Essays on Catastrophe Bonds Mutual Funds, External Committee Member, University of Ottawa, Department of Economics
2016		Khaoula Ghaiti , Master of Science in Management (Master's Thesis), Finance, TBD, Co-Supervisor, University of Ottawa
2016		Nicolas Legendre , PhD in Management (PhD Thesis), Finance, TBD, Co-Supervisor, University of Ottawa, with Miwako Nitani
2015		G.O. Leblanc, MSc in Financial Economics (Master's Thesis), Finance, Tests et prévisions empiriques de la volatilité sur les marchés des devises. Mémoire de maitrise, Supervisory Committee Member, Université du Québec en Outaouais, lecteur
2015		Saeid Rahmani , Master of Science (Master's Thesis), Finance, Volatility Modelling Using Long Memory-GARCH Models, Applications in S&P/TSX Composite Index, Mémoire de maitrise, Supervisory Committee Member, University of Ottawa, lecteur
2017	2017	Zeineb Ouni, PhD in Management (PhD Thesis), Finance, Fonds souverains, gouvernance d'entreprise et cout de la dette obligataire : une analyse internationale, Supervisory Committee Member, ESG UQAM, External Examiner
2016	2017	C. Wei, PhD in Management (PhD Thesis), Finance, Tail Risk in Funds of Hedge Funds, External Evaluator, University of Sydney, External examiner
2016	2016	C. Sun, PhD in Management (PhD Thesis), Finance, Three Essays on

From	To	Description
		Chinese Two-Stage Firms in the US., Internal Evaluator, Carleton University
2016	2016	Vicente, R. , DBA , Business Administration-Finance, Les facteurs critiques de succès de l'implantation de l'ERM , Supervisory Committee Member, Université de Sherbrooke, External Evaluator
2015	2016	Nicolas Legendre, Master of Science in Management (Master's Thesis), Finance, Financial Crises, Government Intervention and Financing for Small and Medium Sized Enterprises, Co-Supervisor, University of Ottawa
2014	2015	Xiaolu Diane Liao, Master of Science in Management (Master's Thesis), Finance, Export Propensity of Canadian SMEs: A Gender Based Study, Supervisory Committee Member, University of Ottawa, Members: Martine Spence, Leila Hamzaoui, Francois-Eric Racicot. Directors : Allan Riding and Miwako Natani
2013	2013	Richa Singh, Master of Science in Management (Master's Thesis), Finance, Gender Based Financing Preferences of SMEs in Canada, Supervisory Committee Member, University of Ottawa, Members: François-Éric Racicot (President), Shujun Ding and Ajax Persaud - (examinators). Director : Allan Riding
2011	2012	Mamadou Lamine Tandian, Master's Program in Business Administration (Master's Project), Finance, Les titres de Boeing et General Electric, Supervisor, Université du Québec en Outaouais
2011	2012	Mounir Belallia, Master of Science in Business Administration (Master's Project), Finance, Les options rélles et applications à la décision d'investissement, Supervisor, Université du Québec en Outaouais
2011	2012	Senami Judith Allagbe, DESS (Master's Project), Finance, Politique monétarire, Supervisor, Université du Québec en Outaouais
2011	2012	Tarcisse Ruhamyandekwe, Master of Science in Business Administration (Master's Project), Finance, Règlementation et stabilité bancaire: cas du Canada, Supervisor, Université du Québec en Outaouais
2010	2011	Jean Bosco Uwimpuhwe, DESS (Master's Project), Finance, Application du modèle de Campbell-Shiller à la théorie d'efficacité des marchés: cas de Boeing, Supervisor, Université du Québec en Outaouais

From	To	Description
2010	2011	Khalil Fares, DESS (Master's Project), Finance, La crise financière 2007: Hedge Funds et réforme gouvernementale, Supervisor, Université du Québec en Outaouais
2010	2011	Saa K Beaudelaire, DESS (Master's Project), Finance, Fiabilité des instruments de mesure de risque de marché dans un contexte de crise financière, Supervisor, Université du Québec en Outaouais
2009	2010	Francis Charron, DESS (Master's Project), Finance, La demande de monnaie, Supervisor, Université du Québec en Outaouais
2009	2010	Jean Richer, Master of Science in Business Administration (Master's Project), Finance, Analyse de la productivite : vols d'avion a NCSM Carleton, Supervisor, Université du Québec en Outaouais
2009	2010	Jean-Charles Frisner, DESS (Master's Project), Finance, L'ampleur et les limites des VaR des institutions financière, Supervisor, Université du Québec en Outaouais
2009	2010	Ousmane Amadou Alkaly, DESS (Master's Project), Finance, Prévision du taux de change en utilisant le modèle non-linéaire ESTAR, Supervisor, Université du Québec en Outaouais
2009	2010	Sana Néji, DESS (Master's Project), Finance, La crise financière 2008 : D'un simple risque de crédit à une crise internationale, Supervisor, Université du Québec en Outaouais
2009	2010	Tarcisse Ruhamyandekwe, DESS (Master's Project), Finance, La réglementation bancaire et la gestion des risques, Supervisor, Université du Québec en Outaouais
2008	2009	Alexis Petit, DESS (Master's Project), Finance, Analyse de la relation entre le cours des ADR et de leurs actions adossées, Supervisor, Université du Québec en Outaouais
2008	2009	Nicolas Le Mens, DESS (Master's Project), Finance, Les stratégies de couverture du risque financier à l'aide des produits dérivés , Supervisor, Université du Québec en Outaouais
2006	2006	Debabrata Mukhopadhyay, PhD (PhD Thesis), Finance, Predictability in the Indian stock market : A study from an econometric perspective, Supervisory Committee Member, Indian Statistical Institute (ISI)

From	To	Description
2005	2006	Steve Fecteau, DESS (Master's Project), Finance, Comparaison des modèles UHF-GARCH et de la volatilité réalisée : le calcul de la VaR à l'aide de données financières observée à très haute fréquence, Supervisor, Université du Québec en Outaouais
2005	2005	Marc Leblanc, Master of Science (Master's Thesis), Finance, Étude sur les options réelles: pertinence de l'utilisation des options réelles comme complément des modelés traditionnels d'évaluation chez Agropur, Supervisory Committee Member, Université de Sherbrooke
2003	2005	Amari Abdelkader , Master of Science in Business Administration (Master's Thesis), Finance, La VaR et ses limites, et l'expected tail loss (ETL) comme outils de mesure du risque financier, Co-Supervisor, Université du Québec à Montréal (UQAM)
2003	2005	Kamal Bouzzit, Master of Science in Business Administration (Master's Thesis), Finance, Assurance de portefeuille : remise en question du modèle de Tian(1996) et réexamen des options synthétiques, Supervisory Committee Member, Université du Québec à Montréal (UQAM)
2001	2003	Mohamed Amine Kitane , Master of Science in Business Administration (Master's Thesis), Finance, Assurance de portefeuille : analyse comparative de la stratégie dynamique selon la méthode du coussin et la stratégie utilisant les contrats à terme boursiers par rapport à une stratégie passive, Supervisory Committee Member, Université du Québec à Montréal (UQAM)
2001	2003	Rachid Ghilal, Master of Science in Business Administration (Master's Thesis), Finance, Les différentes méthodes de la VaR: analyse de quelques cas, Supervisory Committee Member, Université du Québec à Montréal (UQAM)
2000	2002	Didier Dongall , Master of Science in Business Administration (Master's Thesis), Finance, Stratégie de portefeuilles neutres au marché et construction d'un portefeuille optimal, Supervisory Committee Member, Université du Québec à Montréal (UQAM)
2000	2002	Ihsain Chahim, Master of Science in Business Administration (Master's Thesis), Finance, Structure à terme des taux d'intérêt et options sur taux d'intérêt: modèle de Black, Derman et Toy, Supervisory Committee Member, Université du Québec à Montréal (UQAM)
2000	2002	Patrick Déry, Master of Science in Business Administration (Master's Thesis), Finance, Assurance de portefeuille: la méthode du coussin comme

From	To	Description
		technique de rebalancement dynamique des actifs, Supervisory Committee Member, Université du Québec à Montréal (UQAM)
1999	2001	Saad Ouaddahou, Master of Science in Business Administration (Master's Thesis), Finance, La couverture du risque de taux d'intérêt à l'aide de contrats à terme sur obligations, Supervisory Committee Member, Université du Québec à Montréal (UQAM)
1999	2001	Saâdia Asstour, Master of Science in Business Administration (Master's Thesis), Finance, Évaluation de la performance des fonds mutuels américains dans le cadre d'une modélisation GARCH, Supervisory Committee Member, Université du Québec à Montréal (UQAM)

EXTERNAL RESEARCH GRANTS

From - To	Source	Title	*	**	Amount
2019 - 2020	SSHRC	Macroeconomic Risk in Hegde Funds (with Co-I: R. Théoret & S. Saadi) FE Racicot (PI)	R	C	$70300

* Purpose = C : Contract (R and D), E : Equipment Grant, R : Research Grant, T : Travel Grant, S : Support Award, P: Pedagogical Grant, O: Other, U : Unknown
** Type = C : Granting councils, G : Government, F : Foundations, I : UO Internal Funding, O : Other, U : Unknown

INTERNAL RESEARCH GRANTS

From - To	Source	Title	*	**	Amount
2015 - 2016	Telfer School of Management Research Fund (SMRF)	SMRF Publication (PI)	R	I	$1000
2014 - 2015	Telfer School of Management Travel Funds (SMTF)	Procyclicality and diversification in the hedge funds industry (PI)	T	I	$3500
2013 - 2014	Telfer School of Management Travel	Cumulant Instrument Estimators for Hedge Fund Return Models with	T	I	$3500

From - To	Source	Title	*	**	Amount
	Funds (SMTF)	Errors in Variables (PI)			
2012 - 2014	Telfer School of Management	Risk Procyclicality and Dynamic Hedge Fund Strategies (PI)	R	I	$20000
2012 - 2013	Telfer School of Management Travel Funds (SMTF)	Optimally weighting higher-moment instruments to deal with measurement errors in financial models of returns (PI)	T	I	$3500
2011 - 2012	Université du Québec en Outaouais	Étude de la procyclicité du risque des fonds de couverture (PI)	R	I	$5665
2009 - 2010	Université du Québec en Outaouais	Identification et estimation du risque à l'aide de l'analyse spectrale et des modèles et des modèles conditionnels (PI)	R	I	$5500
2008 - 2009	Université du Québec en Outaouais	Identification et prévision des cycles et anomalies boursières à l'aide de l'analyse spectrale: Application aux rendements des fonds de (PI)	R	I	$5300
2007 - 2008	Université du Québec en Outaouais	Analyse et prévision des rendements de fonds de couverture (PI)	R	I	$4670
2005 - 2006	Université du Québec en Outaouais	Correction des erreurs de mesure dans les modèles financiers : une nouvelle approche basée sur des estimateurs à moments (Co-I)	R	I	$10000
2001 - 2003	ESG-UQAM	Erreurs de mesure dans les modèles financiers (PI)	R	I	$12000

* Purpose = C : Contract (R and D), E : Equipment Grant, R : Research Grant, T : Travel Grant, S : Support Award, P: Pedagogical Grant, O: Other, U : Unknown
** Type = C : Granting councils, G : Government, F : Foundations, I : UO Internal Funding, O : Other, U : Unknown

PUBLICATIONS

LIFETIME SUMMARY

BOOKS AUTHORED/EDITED	8
CHAPTERS IN BOOKS	12
ENCYCLOPEDIA ENTRIES	1
PAPERS IN REFEREED JOURNALS	53
EDITORIALS IN REFEREED JOURNALS	0
PAPERS IN CONFERENCE PROCEEDINGS	5
MAJOR INVITED CONTRIBUTIONS/TECHNICAL REPORTS	3
ABSTRACTS AND/OR PAPERS READ	20
SPEAKING ENGAGEMENTS	1
WORKING PAPERS	36
OTHER PUBLICATIONS	3

Books Authored

Racicot, F.E., Théoret, R., 2016
Traité de gestion de portefeuille: titres à revenu fixe et produits structurés. Avec applications Excel (Visual basic), Presses de l'Université du Québec (PUQ), Québec, QC, Canada, 732, 5e édition

Racicot, F.E., Théoret, R., 2008
The Econometric Analysis of Hedge Fund Returns: An Error-in-Variables Perspective, NETBIBLO, Santa Christina, 132, Series in Methodology and Dated Analysis in Social Sciences (J-P. Levy Mangin, dir.)

Racicot, F.E., Théoret, R., 2006
Finance computationnelle et gestion des risques : ingénierie financière et Excel, Presses de l'Université du Québec (PUQ), Québec, QC, Canada, 723, (Visual Basic) & Matlab

Racicot, F.E., Théoret, R., 2005

Traité de gestion de portefeuille : titres à revenus fixes et produits dérivés avec applications Excel Visual Basic, Presses de I'Universite du Québec (PUQ), 726, (4e edition) reimpression avec modifications

Racicot, F.E., Théoret, R., 2004
Le calcul numérique en finance empirique et quantitative : ingénierie financière et Excel (Visual Basic), 2e édition, Presses de l'Université du Québec (PUQ), Québec, QC, Canada, 794

Racicot, F.E., Théoret, R., 2002
Le calcul numérique en finance empirique et quantitative : ingénierie financières et Excel (Vsual Basic), Presses de l'Université du Québec (PUQ), Québec, QC, Canada, 529

Racicot, F.E., Théoret, R., 2001
Traité d'économétrie financière : modélisation financière, Presses de l'Université du Québec (PUQ), Québec, QC, Canada, 373

Racicot, F.E., Théoret, R., 2000
Traité de gestion de portefeuille : titres à revenus fixes et produits dérivés, Presses de l'Université du Québec (PUQ), Québec, QC, Canada, 557, 3e édition avec modifications et réimpression

Chapters in Books

Racicot, F.E., Théoret, R., 2018
“Some Econometric Issues on the Evaluation of Hedge Fund Risk-taking Cycles“, in Éléments de la finance responsable, Champagne, C., Coggins, F. (Eds.), Yvon Blais editor (with Thomson Reuters), Canada, Chapter 2.5, pp. 227-237, (In Press).

Racicot, F.E., Théoret, R., 2016
“The Beta Puzzle Revisited: A Panel Study of Hedge Fund Returns“, in Derivatives and Hedge Funds, Satchell, S. (Ed.), Palgrave Macmillan, London, UK, pp. 345-369 , Reprinted from JDHF, 13(2), 125-146, 2007, and selected "best of content".

Racicot, F.E., Théoret, R., Gregoriou, G.N., 2014
“The Hedge Fund Alpha Puzzle with an Application to Asian Hedge Funds“, in The Handbook of Asian Hedge Funds, Gregoriou, G.N., Kuo Chuen, D.L. (Eds.), Academic Press, pp. 343-362.

Racicot, F.E., Théoret, R., 2009
“Some Advanced Approaches to VaR Calculation and Measurement“, in The VaR Implementation Handbook, Gregoriou, G.N. (Ed.), McGraw-Hill, London, UK, pp. 139-165.

Racicot, F.E., Théoret, R., 2009
“The Economic and Financial Features of Insider Trading“, in Insider Trading: Global Developments and Analysis, Ali, P.U., Gregoriou, G.N. (Eds.), Hall/Taylor & Francis Group/CRC Press, pp. 263-278.

Racicot, F.E., Théoret, R., 2008

"A Unified Approach to the Theory of Default Risk and Credit Derivatives", in The Credit Derivatives Handbook: Global Perspectives, Innovations and Market Drivers, Ali, P.U., Gregoriou, G.N. (Eds.), McGraw-Hill, London, UK, pp.143-181.

Racicot, F.E., Théoret, R., 2007
"An Essay on the History of a Merger: The Case of the National Bank of Canada", in Mergers and Acquisitions, Gregoriou, G.N., Neuhauser, K.L. (Eds.), Palgrave-Macmillan, pp.42-54.

Racicot, F.E., Théoret, R., 2007
"Méthodes d'évaluation financière de projets : une introduction à l'ingénierie financière", in Modèles contemporains en gestion, Chaput, L. (Ed.), Presses de l'Université du Québec, Sainte-Foy, pp. 129-151.

Racicot, F.E., Théoret, R., Coen, A., 2006
"Hedge Funds Returns, Higher Moments and Non-Linear Risk", in Hedge Funds and Managed Futures - A Handbook for the Institutional Investors, Kaiser, D., Gregoriou, G.N. (Eds.), Risk Books, pp.145-173.

Racicot, F.E., Théoret, R., 2006
"On Comparing Hedge Fund Strategies Using Higher Moment Estimators for Correcting Specification Errors", in Hedge Funds and Managed Futures - A Handbook for the Institutional Investors, Kaiser, D., Gregoriou, G.N. (Eds.), Risk Books, pp.63-98.

Racicot, F.E., Dubé, E., Gignac, C., 2006
"Revisiting the Fama and French model: an Application to Funds of Funds Using Nonlinear Methods", in Fund of Hedge Funds: Performance, Assessment, Diversification and Statistical Properties, Gregoriou, G.N. (Ed.), Elsevier, London, UK, pp.287-306.

Racicot, F.E., Coen, A., Desfleurs, A., Hubner, G., 2005
"The Performance of Hedge Funds in the Presence of Measurement Errors", in Hedge Funds: Insights in Performance Measurement, Risk Analysis, and Portfolio Allocation, Gregoriou, G.N., Hubner, G., Papageorgiou, N., Rouah, F. (Eds.), Wiley, pp.381-401.

Encyclopedia Entries

Racicot, F.E., 2009
"Aggregation, p.11; Bid-Ask Spread, p. 44; CDO, p.70; Deferred Futures, p.134; Early Redemption Policy, p.161; Equity Market Neutral, p.168; Jensen Alpha, p.225; Licensed Warehouse, p.268; Omega, p.329; Ranking, p.387 ; Volatility, p.516", in Encyclopedia of Alternative Investment, Gregoriou, G.N. (Ed.), Chapman-Hall /Taylor and Francis, London, UK.

Papers in Refereed Journals

Racicot, F.E., Rentz, W.F., Kahl, A.L., Mesly, O., 2019

“Examining the dynamics of illiquidity risks within the phases of the business cycle“, Borsa Istanbul Review:1-15, (In Press), Including supplementary material, 30 pages.

Racicot, F.E., Théoret, R., 2019
“Hedge fund return higher moments over the business cycle“, Economic Modelling, 78:73-97.

Rostan, P., Rostan, A., Racicot, F.E., 2019
“Increment variance reduction techniques with an application to multi-name credit derivatives“, Computational Economics:1-35, (In Press).

Mesly, O., Chkir, I., Racicot, F.E., 2019
“Predatory cells and puzzling financial crises: Are toxic products good for the financial markets?“, Economic Modelling, 79:11-31.

Racicot, F.E., Rentz, W.F., Théoret, R., 2019
“Testing the new Fama and French factors with illiquidity: A panel data investigation“, Finance, 39(3):45-102.

Racicot, F.E., Rentz, W.F., 2018
“Does Illiquidity Matter? An Errors-in-Variables Perspective“, Estudios de Economia Aplicada, 36(1):251-262, Invited article.

Mesly, O., Racicot, F.E., 2018
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