VOTRE LIEN AVEC CE QUI COMPTE — CONNECTS YOU TO WHAT MATTERS

01/13/2023

François-Éric Racicot

Full Professor, Tenured
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RESEARCH AREAS

Finance
Financial Risk Management
Systemic Risk, Risk Procyclicality
Investments
Derivatives and Hedge Funds
Time Series Econometrics
Endogeneity and Measurement Errors
Economics
Economic / Financial Crises, Applied Economics / Econometrics

TEACHING INTERESTS

Applied Economics / Econometrics
Computational Economics / Finance
Derivatives and Fixed Incomes Securities
Dynamic Economics
Finance

DEGREES

Degree	Institution	Discipline	Year
Ph.D.	Université du Québec à Montréal (UQAM), Montréal, Canada	Business Administration (Applied Economics / Finance)	2003

M.Sc.	Université de Montréal, Montréal, Canada	Economics (Econometrics) - Includes doctoral scholarity in econometrics	1993
B.Sc.	Université de Montréal, Montréal, Canada	Economics (Quantitative Economics)	1991

EMPLOYMENT

From	**To**	**Employer**	**Position**
2019	present	Telfer School of Management, University of Ottawa	Full Professor of Finance and Applied Economics / Econometrics
2012	2019	Telfer School of Management, University of Ottawa	Associate Professor of Finance and Applied Economics / Econometrics (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 of Finance and Managerial Economics (with tenure since 2007)
2001	2003	School of Management, Université du Québec à Montréal	Professor (Substitute) of Finance and Applied Econometrics
1999	2008	School of Management, Université du Québec à Montréal	Lecturer of Finance and Applied Econometrics
1998	1998	École des Hautes Études commerciales de Montréal (HEC)	Lecturer of Finance
1993	1995	Montreal General Hospital	Health Economist
1992	1993	Centre de recherche et développement économique (CRDE), UdeM	Research Assistant

From	To	Employer	Position
1985	1990	Lavalin	Assistant Accounting Technician (summer position)

HONOURS AND AWARDS

From	To	Organization	Type	Title
2021	2021	Investisseurs Institutionnels (AF2I)	Award	Nomination for the best paper published in French journals - Testing the new Fama and French factors with illiquidity: A panel data investigation. (Finance vol. 39, with W.F. Rentz and R. Théoret.)
2021		Exponential Education	Nomination	Nomination as distinguished member of the board of Exponential Education (banking and finance education), Madrid branch, Spain
2012	2012	INBAM	Award	Best Paper Award - The emotional 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	Award	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
2022	present	Course Coordinator for ADM3351, ADM4351, and ADM4354
2021	present	Invited member of ASEPELT, Spain
2021	present	membre du Board of Governors de l’Université d’Ottawa : member of the Board of Governors of the University of Ottawa

From	To	Activity
2021	present	Secretary of the FTPC
2019	present	Course coordinator for ADM4350, ADM4750, ADM4751, ADM4754 & MGT6102
2019	present	External Member, Professor's Evaluation Committee, Department of Business, University of Quebec-Outaouais (UQO)
2019	present	Senate member - Professor
2019	2021	FTPC member
2018	present	Affiliate Research Fellow, IPAG Business School, Paris, France
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-IEB Int. J. of Fin., African Development Review, Applied Economics, Applied Economic Letters, Asia Pasific Management Review, Atmospheric Pollution Research, British Accounting Review, Computational Economics, Discrete Dynamics in Nature and Society, Economic Modelling, Econometrics, Energy Policy, Emerging Market Finance and Trade, Estudios de Economia Aplicada (Studies of Applied Economics), Finance-AFFI, Financial Innovation, Finance Research Letters, International Review of Economics and Finance, INFOR, International Review of Financial Analysis, Heliyon, Journal of Asset Management, Journal of Applied Statistics, Journal of Applied Econometrics, Journal of Banking and Finance, Journal of Behavioral and Experimental Finance, Journal of Business Economics and Management, Journal of Derivatives & Hedge Funds, Journal of Forecasting, Journal of Risk Model Validation, L'Actualité Économique, Managerial Finance, Macroeconomics and Finance in Emerging Market Economies, Management International, North American Journal of Economics and Finance, PSU Research Review, PLoS One, Review of Economics and Finance (Canada), Sage Open, Sustainability, Symmetry, Technological Forecasting and Social Changes
2017	2017	External Evaluator for Dean Pamela Ritchie, Faculty of Business and IT, University of Ontario Institute of Technology
2017		External Member, Lecturers' Evaluation Committee, Department of Business, University of Quebec-Outaouais (UQO)

From	To	Activity
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)
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

From	To	Activity
2014	present	Editorial Board Member, Journal of Asset Management (JAM)
2014	2019	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	2019	Course coordinator for ADM 3751
2013		Member of the recruiting committee of Professor Miwako Nitani (January)
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		Major participant, Revision of the BBA in Finance, DESS - Finance and the MBA - Financial Services, (UQO)
2009		Principal Co-Founder, M.Sc. in Financial Economics, (UQO)
2007	2012	Director, MBA - Financial Services and DESS - Finance (UQO)
2007		Head of the recruiting committee of professor David Tessier (November)
2006	present	Membre associé, Chaire d'information financière et organisationnelle (ESG-UQAM)

GRADUATE COURSES TAUGHT

Econometrics for Business Studies 2023, 2022
Financial Risk Management and Derivative Securities 2023, 2021, 2020, 2019, 2018, 2017
Recent Developments in Finance Research 2020, 2019, 2017
Special Topics in Analysis 2019, 2017
Special Topics in Analysis for Management Research 2021

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 2023, 2022, 2021, 2020, 2019, 2018, 2017, 2016, 2015, 2014, 2013, 2012
Gestion financière avancée 2013
Gestion financière internationale 2023, 2022, 2021, 2020, 2019, 2018, 2017, 2016, 2015, 2014, 2013
Options et contrats à terme 2023, 2022, 2021, 2020, 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	1	2	0	1	0
Master's Thesis	0	2	11	0	2	3
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
2021		Mahtab Rahchamani, MSc in Management (Master's Thesis), Finance, Title TBD, Co-Supervisor, Telfer School of Management, University of Ottawa
2021		Sahar Shabani, PhD in Management (PhD Thesis), Finance, Title TBD, Co-Supervisor, Telfer School of Management, University of Ottawa
2020		Kaouga, A.P., MSc in Financial Economics (Master's Thesis), Prédiction de la volubilité : le cas du S&P500 -TSX, External Committee Member, UQO
2020		Monse, M.A., MSc in Financial Economics (Master's Thesis), Relation entre la volatilité implicite et la volatilité historique de l'indice S&P 500. M.Sc. en économie financière, External Committee Member, UQO
2019		H. Fadil, MSc in Financial Economics (Master's Thesis), Finance, Évaluation de la performance des fonds canadiens activement gérés : approche de l'utilité ajustée au risque, Supervisory Committee Member, Université du Québec en Outaouais
2019		Vikrant Gandotra , MSc in Management (Master's Thesis), Finance, The Nexus Between The Economy, M&A Transactions and Investors' Behaviour:International Evidence, University of Ottawa
2019		Y. Ling, PhD in Management (PhD Thesis), Finance, Optimum size of hedge funds, Internal Examiner, University of Sydney
2019		Yung, Ling , PhD (PhD Thesis), The size effects of Hedge Funds, External Committee Member, University of Sydney
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
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

From	To	Description
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
2023	2023	Mohammed Settouti, M.Sc. en économie financière (Master's Thesis), Les dérivés climatiques, Member of Thesis Examining Committee, Université du Québec en Outaouais (UQO)
2023	2023	Tatiana A. Lessnau, M.Sc. en économie financière (Master's Thesis), An agent-based model of the Canadian housing market, Member of Thesis Examining Committee, Université du Québec en Outaouais (UQO)
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	2022	Nicolas Legendre, PhD in Management (PhD Thesis), Finance, TBD, Co-Supervisor, University of Ottawa, with Miwako Nitani. Thesis defended, April 2022
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 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,

From	To	Description
		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
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

From	To	Description
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)
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)

From	To	Description
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 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
2021 - 2022	IPAG Business School, Paris	Affiliate Research Fellow (PI)	R	O	$5893.0000

From - To	Source	Title	*	**	Amount
2020 - 2020	MITACS	M&A performance, CEO turnover and information asymmetry with mediation effect of managerial ability (PI)	R	O	$6000.0000
2019 - 2024	SSHRC	Macroeconomic Risk in Hedge Funds (with Co-I: R. Théoret & S. Saadi), FE Racicot (PI)	R	C	$73808.0000
2019 - 2020	IPAG Business School, Paris	Affiliate Research Fellow (PI)	R	O	$5969.0000
2018 - 2019	IPAG Business School, Paris	Affiliate Research Fellow (PI)	R	O	$5968.6600

* 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
2019 - 2020	Telfer School of Management Travel Funds (SMTF)	The response of hedge fund higher moment risk to macroeconomic and illiquidity shocks (PI)	T	I	$3500.0000
2018 - 2019	Telfer School of Management Travel Funds (SMTF)	Monitoring portfolio tail risk over the business cycle: Evidence from hedge fund strategies (PI)	T	I	$3500.0000
2015 - 2016	Telfer School of Management Research Fund (SMRF)	SMRF Publication (PI)	R	I	$1000.0000
2014 - 2015	Telfer School of Management Travel Funds (SMTF)	Procyclicality and diversification in the hedge funds industry (PI)	T	I	$3500.0000
2013 - 2014	Telfer School of Management Travel Funds (SMTF)	Cumulant Instrument Estimators for Hedge Fund Return Models with Errors in Variables (PI)	T	I	$3500.0000
2012 - 2014	Telfer School of Management	Risk Procyclicality and Dynamic Hedge Fund Strategies (PI)	R	I	$20000.0000

From - To	Source	Title	*	**	Amount
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	$3500.0000
2011 - 2012	Université du Québec en Outaouais	Étude de la procyclicité du risque des fonds de couverture (PI)	R	I	$5665.0000
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	$5500.0000
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	$5300.0000
2007 - 2008	Université du Québec en Outaouais	Analyse et prévision des rendements de fonds de couverture (PI)	R	I	$4670.0000
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	$10000.0000
2001 - 2003	ESG-UQAM	Erreurs de mesure dans les modèles financiers (PI)	R	I	$12000.0000

* 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	13
ENCYCLOPEDIA ENTRIES	1
PAPERS IN REFEREED JOURNALS	59
EDITORIALS IN REFEREED JOURNALS	0

PAPERS IN CONFERENCE PROCEEDINGS	5
MAJOR INVITED CONTRIBUTIONS/TECHNICAL REPORTS	3
ABSTRACTS AND/OR PAPERS READ	24
SPEAKING ENGAGEMENTS	2
WORKING PAPERS	38
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

Gandotra, V., Racicot, F.E., Rahimzadeh, A., 2019
“Cryptocurrency mining “, in Cryptofinance and Mechanisms of Exchange, Goutte, S., Guesmi, K., Saadi, S., Springer, Boston, MA, USA, 51-67.

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
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"Is illiquidity priced in an international factor pricing model? A dynamic panel data application with robust IV", International Journal of Finance and Economics, (Submitted).

Racicot, F.E., Théoret, R., 2022
"The dynamics of risk monitoring and leveraging by hedge funds over the business cycle", N/A, (Manuscript), (To be submitted to the Review of Asset Pricing Studies).

Dufour, J.M., Racicot, F.E., Tessier, F., 2022
"The informational content of monetary aggregates: A multiperiod causality analysis", N/A, (Manuscript), (To be submitted in a top economics journal in 2022).

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"The relationship between co-skewness and co-kurtosis revisited, with applications to hedge fund returns", Journal Of Banking And Finance , (Submitted), Desk rejection passed.

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“The Effects of IFRS on Financial Ratios: Early Evidence in Canada“, Research Report sponsored by CGA-Canada (Certified General Accountants) , 57 pages

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Dufour, J.M., Racicot, F.E., Tessier, D., 2022
“Short-run and long-run causality between monetary policy and asset prices“, 61e Congrès de la Société canadienne de sciences économiques (SCSE), Montréal, Québec, May, Presenter: David Tessier

Fernandez, A., Racicot, F.E., 2021
“Les femmes de la Brukman : autonomisation des femmes couturières à Buenos Aires“, CALACS Annual Congress : On Women’s Security, Sorority & Empowerment in Latin American and Caribbean Studies. Part II, Nurturing Togetherness, Virtual, August, Présentateur : F.E. Racicot

Racicot, F.E., Théoret, R., 2020
“Tracking Market and Illiquidity Risk Under Extreme Scenarios in the Hedge Fund Industry: A Nonlinear VAR Approach“, Financial Management Association (FMA) Conference (Virtual Conference), New York, October

Racicot, F.E., Théoret, R., Gregoriou, G.N., 2019
“The response of hedge fund higher moment risk to macroeconomic and illiquidity shocks“, l’Association Française de Finance (AFFI), Québec, June, 17-19

Mesly, O., Racicot, F.E., Huck, N., 2019
“Consumers' greed and inefficiency paradigm during the U.S. 2008-2009 subprime mortgages crisis: The view of economists“, IRMBAM 2019, Nice, July, 8-10

Racicot, F.E., Théoret, R., Gregoriou, G.N., 2018
“Monitoring portfolio tail risk over the business cycle: Evidence from hedge fund strategies“, Conference of the Southern Finance Association (SFA), Asheville, NC, USA, November, 14-17

Mesly, O., Chkir, I., Racicot, F.E., 2018
“Predatory Cells and Puzzling Financial Crises: Are Toxic Products Good for the Financial Markets“, Paris Financial Management Conference (PFMC), Paris, December

Racicot, F.E., Rentz, W.F., 2017
“Estimating panel data fixed and random effects with application to new Fama-French model with GMM robust instruments“, International Atlantic Economic Society Conference, Montréal, October

Racicot, F.E., Théoret, R., 2015
“Macroeconomic shocks, forward-looking dynamics, and the behavior of hedge funds“, Southern Finance Association (SFA), Captiva Island, FL, November, SMTF 3500$

Racicot, F.E., Théoret, R., 2014

“Procyclicality and diversification in the hedge funds industry“, Southern Finance Association (SFA), Key West, FL, November

Racicot, F.E., Théoret, R., 2013
“Cumulant instrument estimators for hedge fund return models with errors in variables“, International Atlantic Economic Conference (IAES),, Philadelphia, October

Racicot, F.E., Théoret, R., 2012
“Optimally weighting higher-moment instruments to deal with measurement errors in financial models of returns“, Southern Finance Association (SFA), Charleston, SC, November, with R. Théoret

Mesly, O., Levy-Mangin, J.P., Racicot, F.E., 2012
“The emotional edge of financial predators: a Four group longitudinal study“, INBAM Conference, Barcelona, Spain, June, (Best Paper Award)

Racicot, F.E., Théoret, R., 2011
“Risk Procyclicality and Dynamic Hedge Fund Strategies“, Southern Finance Association (SFA), Key West, November

Racicot, F.E., Théoret, R., 2009
“Modeling Hedge Fund Returns Using the Kalman Filter: An Errors-in-Variables Perspective“, International Atlantic Economic Society (IAES), Boston, MA, October

Racicot, F.E., Théoret, R., 2009
“Optimal Instrumental Variables Generators Based on Improved Hausman Regression, with an Application to Hedge Fund Returns“, European Financial Management Association (EFMA), Nantes, April

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“Forecasting UHF Financial Data: Comparing the UHF-GARCH model to the Realized Volatility Approach“, Conference of the International Atlantic Association, Philadelphia, PA, October

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“Higher Moments as Risk Instruments to Discard Errors in Variables : The Case of Fama and French Model“, Canadian Economics Association (CEA), Montreal, QC, May

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“Higher Moment Estimators for Financial Regression Models with Errors in Variables : The Cost of Equity Revisited“, Société Canadienne de Sciences Economiques (SCSE), Charlevoix, May

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“Integrated Volatility and UHF-GARCH Models: A Comparison Using High Frequency Financial Data“, Congrès annuel de Société Canadienne de Sciences Économiques 2004, Québec, Mai, with A. Coën

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“Higher moment estimators for financial regression models with errors in the variables: the cost of capital revisited,“, Global Finance Association 2004 Conference, Las Vegas, April , Session President: F.E. Racicot

Racicot, F.E., Coen, A., 2004
“Forecasting Integrated Volatility and UHF-GARCH Models: A Comparison Using High Frequency Financial Data“, European Financial Management Association 2004 Conference European Financial Management Association 2004 Conference, Basel, 30 June - 03 July 2004

Racicot, F.E., Coen, A., 2003
“Integrated Volatility and UHF-GARCH Models: A Comparison Using High Frequency Financial Data“, Australasian Finance and Banking 2003 Conference, Sydney, December

Speaking Engagements

Racicot, F.E., Théoret, R., 2022
“The dynamics of risk monitoring and leveraging by hedge funds over the business cycle“, Applied & Sustainable Financial Management, Hosted by the GReFA, University of Sherbrooke, Sherbrooke, Quebec, May, Invited Speaker

Racicot, F.E., 2016
“Macroeconomic shocks, forward-looking dynamics, and the behavior of hedge funds“, Groupe de Recherche en Finance Appliquée (GReFA), Department of Finance, University of Sherbrooke, Montréal, Quebec, April

Working papers

Racicot, F.E., Théoret, R., Gregoriou, G.N., 2019
“The impact of macroeconomic and liquidity shocks on hedge fund tail risk “, Université du Québec à Montréal (UQAM), CIFO Working Paper No. 2019-01

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“Monitoring portfolio tail risk over the business cycle: Evidence from hedge fund strategies“, Université du Québec à Montréal (UQAM), CIFO Working Paper No. 2018-01

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“A stylized model of home buyers’ and bankers’ behaviors during the 2007-2009 US subprime mortgage crisis: A predatory perspective“, GReFA Working Paper No. 002-16, Université de Sherbrooke

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"The Emotional Edge of Financial Predators - A Four Group Longitudinal Study", WP-2013-07, Telfer School of Management, University of Ottawa

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"Notes on nonlinear dynamics", WP-2012-04, Telfer School of Management, University of Ottawa

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"Optimally Weighting Higher-Moment Instruments to Deal with Measurement Errors in Financial Return Models", WP-2012-02, Telfer School of Management, University of Ottawa

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