François Cocquemas

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fcocquemas@fsu.edu • +1 (424) 246 8042 • www.cocquemas.com
821 Academic Way • Tallahassee, FL 32306-1110 • United States
U.S. Permanent Resident (Green Card holder)

Academic Appointments

Florida State University, College of Business — Tallahassee, FL
Assistant Professor (Tenure Track) — *2018–present*

Vanderbilt University, Owen Graduate School of Management — Nashville, TN
FMRC Postdoctoral Research Scholar — *2016–2018*
FMRC Visiting Scholar — *2013–2015*

Research Papers

The Term Structure of Securities Lending Fees — Working Paper
with Robert E. Whaley

Chasing Noise Traders — Working Paper
with Ekkehart Boehmer and Abraham Lioui

A General Solution Method for Insider Problems — Working Paper
with Ibrahim Ekren and Abraham Lioui

Awards and Grants

University Excellence in Teaching Award Nomination — Florida State University
Not eligible for award until fourth year — *January 2020*

Bradley Grant — Florida State University
Grant for the purchase of Markit Securities Lending data ($23,000) — *December 2019*

First Year Assistant Professor Grant — Florida State University
Summer support grant for first year Asssistant Professors ($20,000) — *June 2019*

Education

EDHEC Business School — Nice, France
PhD in Finance — *2010–2016*
Topics: Empirical asset pricing, options, market microstructure

Advisor: Abraham Lioui (EDHEC)
Committee: René Garcia (EDHEC/Montreal) and Robert E. Whaley (Vanderbilt University)

Ecole Polytechnique/ENSAE/Sciences Po — Paris, France
Master in Economics and Public Policy — *2008–2010*
Joint program across the three schools. In addition to the regular program courses, completed all requirements from Sciences Po's graduate program in economics

Sciences Po — Paris, France

Master in Finance — *2006–2008*

Undergraduate cycle (social science fundamentals) — *2004–2006*

University College London — London, United Kingdom

Erasmus exchange (economics) — *2005–2006*

Lycée Henri IV — Paris, France

Economics and business *classe préparatoire* (scientific track) — *2003–2004*

Teaching Experience

Florida State University, College of Business — Tallahassee, FL

Assistant Professor — *2019–*

Two sections of *Investments (FIN 4504)* during Spring 2019 (mean rating: 4.8, 4.9)
Three sections of *Investments (FIN 4504)* during Spring 2020 (mean rating: 4.7, 4.7, 4.9)

Vanderbilt University, Owen Graduate School of Management — Nashville, TN

Instructor — *2016–2018*

Five sections of *Derivatives Markets (MGT 6533)* during Fall 2016, Fall 2017, and Spring 2018
Two sections of *International Financial Markets (MGT 6433)* during Spring 2018

Teaching Assistant — *2015–2016*

TA for Professor Robert E. Whaley for *Derivatives Markets (MGT 6533)*
TA for Professor Miguel Palacios for *International Financial Markets (MGT 6433)*, *Corporate Financial Policy (MGT 6432)* and *Corporate Value Management (EMGT 7732)*

Sciences Po Paris (Euro-Asia campus) — Le Havre, France

Lecturer — *2009–2010*

Designed course and lectured undergraduates for *Introduction to Econometrics*, *Quantitative Methods for Economics*, and *Public Sector Economics*. All courses taught exclusively in English

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Professional Publications

Cocquemas, F. and R. E. Whaley, "Still No Presidential Puzzle for the Stock Market," The Journal of Portfolio Management, Summer 2016, Vol. 42, No. 4, pp. 4–7

Cocquemas, F., "Beneath the Sovereign Debt Iceberg: An Insight into the Implicit Public Pension Liabilities within European Economies," Bankers, Markets & Investors, 124, May 2013

Cocquemas, F. and S. Sender, "Shedding Light on Non-Financial Risks, A European Survey," Bankers, Markets & Investors, 117, March 2012

Skills

Econometrics packages: R (advanced), Matlab/octave (advanced, including Dynare), Stata (working knowledge), SAS (working knowledge), Julia (working knowledge), Eviews/gretl (basic knowledge)

Financial databases: WRDS, TAQ, Datastream, FRED, Bloomberg, FactSet

General programming: Unix command-line tools (advanced), SQL (advanced), VBA (advanced), C++/Armadillo/ArrayFire (working knowledge), Python (working knowledge), Ruby (advanced), PHP (good knowledge), Python (basic knowledge)

Languages: French (native), English (bilingual), Spanish (advanced), German (beginner)