PHILIPPE VAN DER BECK

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EDUCATION

École Polytechnique Fédérale de Lausanne *2018 - 2022*
PhD in Finance - Joint Program with the Swiss Finance Institute

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

Ludwig Maximilians University Munich *2014 - 2017*
BSc Economics - (Grade: 1.07, Top of the class 2017)

WORKING PAPERS

1. **Flow-Driven ESG Returns** (solo paper)
2. **On the Estimation of Demand-Based Asset Pricing Models** (solo paper)
3. **The Equity Market Implications of the Retail Investment Boom** (with Coralie Jaunin)
4. **The Equilibrium Flow-Return Relation** (with Semyon Malamud and Andreas Schrimpf)

PROFESSIONAL ACTIVITIES

Capital Fund Management (CFM, Paris) *2022-2023*
- *External Academic Consultant*

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*

AWARDS AND HONORS

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: *Frequency Decomposition and the In- and Out-of-Sample Predictability of the Equity Risk Premium*

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

Swiss National Science Foundation Grant *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 Student Scholarship

REFEREEING

Financial Analysts Journal (FAJ)
Journal of International Financial Markets, Institutions Money
Economic Modelling

PRESENTATIONS

World Finance Conference Turin, Dauphine Finance PhD Workshop, HEC Lausanne PhD Workshop, SFI Research Days *2022*

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 *2021*

TEACHING ASSISTANTSHIPS

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*