Alexandre RUBESAM

Ph.D., Finance

Assistant Professor, Finance

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EDUCATION

2008 Ph.D., Finance, Cass Business School, United Kingdom

2004 MSc., Statistics, State University of Campinas, Brazil

2001 Bachelor, Statistics, State University of Campinas, Brazil

PROFESSIONAL CERTIFICATION

2016 Strategic Risk Management Program, Wharton School of the University of Pennsylvania, Brazil

2005 Teaching and learning in higher education, Cass Business School, United Kingdom

RESEARCH INTERESTS

Asset pricing, Finance, Financial Econometrics, Portfolio management, Quantitative trading

EMPLOYMENT EXPERIENCE

ACADEMIC:

2017 - Present Professor, IÉSEG School of Management, France

2010 - 2013 Lecturer, Instituto Educacional BM&F Bovespa, São Paulo, Brazil

2006 - 2008 Visiting professor, Cass Business School, London, United Kingdom

PROFESSIONAL:

2013 - 2017 Chief Risk Officer, Senior Vice President, Itaú-Unibanco, New York Branch, New York, USA

2012 - 2013 Risk Manager, Vice President, Itaú-Unibanco, São Paulo, Brazil

2011 - 2012 Model Validation Specialist, Itaú-Unibanco, São Paulo, Brazil

2009 - 2011 Quantitative Researcher and Trader, Principia Capital Management, São Paulo, Brazil

COURSES TAUGHT

- Principles of finance
- Quantitative methods
- Quantitative methods/induction

INTELLECTUAL CONTRIBUTIONS

Papers in refereed journals

Published

Hwang S., Rubesam A., (2015), The disappearance of momentum, *The European Journal of Finance*, 21(7), pp. 584-607

Hwang S., Rubesam A., (2013), A behavioral explanation of the value anomaly based on time-varying return reversals, *Journal of Banking & Finance*, 37(7), pp. 2367-2377

Rubesam A., Beltrame A. L., (2013), Minimum variance portfolios in the Brazilian equity market, *Revista Brasileira de Financas*, 11(1), pp. 81–118

Dias R., Rubesam A., (2003), Allocation of clients into groups using classification via boosting: a comparison with traditional classification methods, *Revista Brasileira de Estatística*, 64(221), pp. 25-41

Communications in refereed conferences

International

Hwang S., Rubesam A., (2018), *Searching the Factor Zoo* XVIII Brazilian Finance Meeting, Sao Paulo, Brazil

Rubesam A., Hwang S., (2018), *Searching the Factor Zoo* 13th Conference on Asia-Pacific Financial Markets (CAFM), Seoul, Korea

Rubesam A., Hwang S., (2018), *Searching the Factor Zoo* 25th Annual Conference of the Multinational Finance Society, Budapest, Hungary

Rubesam A., Hwang S., (2018), *Searching the Factor Zoo* 35th Annual Conference of the French Finance Association, Paris, France

Rubesam A., Hwang S., (2018), *Searching the factor zoo* Frontiers of Factor Investing, Lancaster, United Kingdom

Hwang S., Rubesam A., (2012), *Fishing with a license: an empirical search for factors using individual stocks* 19th Annual Conference of the Multinational Finance Society, Krakow, Poland

Hwang S., Rubesam A., (2009), *The disappearance of momentum* 2009 Western Finance Association Annual Meeting, San Diego, USA

Hwang S., Rubesam A., (2007), *Is value really riskier than growth?* 67th Annual Meeting of the American Finance Association, Chicago, USA

Rubesam A., Hwang S., (2006), *Is value really riskier than growth?* 6th Brazilian Finance Meeting, Vitoria, Brazil

National

Rubesam A., Beltrame A. L., (2012), *Miminum variance portfolios in the Brazilian equity market* 12th Brazilian Finance Meeting, São Paulo, Brazil

Working papers

Rubesam A., Hwang S., (2018), *Seaching the Factor Zoo*, IESEG Working Paper Series 2018-ACF-03

Rubesam A., Hwang S., (2018), *Do Smart Beta ETFs Capture Factor Premiums? A Bayesian Perspective*, IESEG Working Paper Series WP 2018-ACF-04

Rubesam A., Hwang S., (2008), *Fishing with a Licence: An Empirical Search for Asset Pricing Factors*, Cass Business School

Grants

2004 Full PhD Scholarship, Coordination for the Improvement of Higher Education Personnel (Brazil)

2002 MSc Scholarship from the São Paulo Research Foundation, São Paulo Research Foundation (Brazil)

SCIENTIFIC PRIZES AND AWARDS

Award

2007 Dimitris N. Chorafas Foundation Prize, The Dimitris N. Chorafas Foundation, Switzerland

2006 Best paper award - PhD research day, Cass Business School, United Kingdom

PROFESSIONAL MEMBERSHIPS

2017 LEM CNRS (UMR 9221)

2013 Global Association of Risk Professionals, USA

EDITORIAL ACTIVITY

Reviewer in an academic journal

2017 Journal of Banking and Finance

2015 Brazilian Review of Finance, Brazil

2013 The European Journal of Finance

PROFESSIONAL SERVICE

Reviewer for an academic conference

Eastern Finance Association 2019 Annual Meeting, USA