Curriculum Vitae **JEAN-GUY SIMONATO** **January 2012**

Department of finance
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EDUCATION

Ph.D., finance, 1995, McGill University

M.Sc., applied economics, 1988, HEC Montréal

B.com., applied economics and marketing, 1986, HEC Montréal

ACADEMIC POSITIONS

Professor (2004-…), Associate professor (1999-04), Assistant professor (1996-99), HEC Montréal

Assistant professor (1993-1996), Université du Québec à Montréal

Visiting professor, September 2005, Institut d'administration des entreprises, Toulouse I university

TEACHING ACTIVITIES

B.com.:	Options and Futures; Portfolio Management; Corporate Finance
MBA:	Portfolio management
M.Sc.:	Derivatives; Advanced Fixed Income
Ph.D.:	Numerical Methods in Finance

ADMINISTRATIVE ACTIVITIES

Department chair (2010-…, 2004-07). School research committee (2001-02). Finance area recruiting committee (2001-07). M.Sc. area coordinator (1997-99). Ph.D. area coordinator (2002-03).

REFEREED PUBLICATIONS

Gauthier, G., Simonato, J.G., 2012, Linearized Nelson-Siegel and Svensson models for the estimation of spot interest rates, forthcoming in European Journal of Operational Research.

Dionne, G., Gauthier, G., Hammami, K., Maurice, M., Simonato, J.G., 2011, A reduced form model of default spreads with Markov switching macroeconomic factors, Journal of Banking and Finance 35, 1984-2000.

Simonato, J.G., 2011, The performance of Johnson distributions for computing value at risk and expected shortfall, Journal of Derivatives 19, 7–24.

Simonato, J.G., 2011, Johnson binomial trees, Quantitative Finance 11, 1165-1176.

Simonato, J.G., 2011, Computing American option prices in the lognormal jump-diffusion framework with a Markov chain, Finance Research Letters 8, 220-226

Dionne, G., Gauthier, G., Hammami, K., Maurice, M., Simonato, J.G., 2010, Default risk in corporate yield spreads, Financial Management 39, 707-731.

Denault, M., Gauthier, G., Simonato, J.G., 2009, Estimation of physical intensity models for default risk, Journal of Futures Markets 29, 95-113.

Duan, J.C., Gauthier, G., Sasseville, C., Simonato, J.G., 2006, Approximating the GJR-GARCH and EGARCH option pricing models analytically, Journal of Computational Finance 9, spring.

Denault, M., Gauthier, G., Simonato, J.G., 2006, Improving lattice schemes through bias reduction, Journal of Futures Markets 26, 733-757.

Raynauld, J., Simonato, J.G., 2005, Studio teaching in an undergraduate course in options and futures, international journal of finance education 1, 124-140.

Duan, J.C., Gauthier, G., Sasseville, C., Simonato, J.G., 2003, Approximating american option prices in the GARCH framework, Journal of Futures Markets 23, 915-929.

Duan, J.C., Dudley, E., Gauthier, G., Simonato, J.G., 2003, Pricing discretely monitored barrier options by a Markov chain, Journal of Derivatives 10, 9-31.

Datey, J.Y., Gauthier, G., Simonato, J.G., 2003, The performance of analytical approximations for the computation of Asian quanto-basket option prices, Multinational Finance Journal 7, 55-82.

Duan, J.C., Gauthier, G., Simonato, J.G., 2003, A Markov chain method for pricing contingent claims, in Stochastic Models and Optimization, D.Yao, H. Zhang, X.Y. Zhou editors, Springer Verlag Operations Research Series.

Duan, J.C., Simonato, J.G., 2002, Maximum likelihood estimation of deposit insurance value with interest rate risk, Journal of Empirical Finance 9, 109-132.

Duan, J.C., Gauthier, G., Simonato, J.G., 2001, Asymptotic distribution of the EMS option price, Management Science 47, 1122-1132

Duan, J.C., Simonato, J.G., 2001, American option pricing under GARCH by a Markov chain approximation, Journal of Economic Dynamics and Control 25, 1689-1718.

Duan, J.C., Gauthier, G., Simonato, J.G., 1999, An analytical approximation for the GARCH option pricing model, Journal of Computational Finance 2, 75-116.

Duan, J.C., Simonato, J.G., 1999, Robbins' variance bound, Encyclopedia of Statistical Science (update to volume 3), S. Kotz editor, John Wiley & Sons, 775-776.

Duan, J.C., Simonato, J.G., 1999, Estimating and testing exponential affine term structure models by Kalman filters, Review of Quantitative Finance and Accounting 13, 111-135.

Duan, J.C., Simonato, J.G., 1998, Empirical martingale simulation for asset prices, Management Science 44, 1218-1233.

Simonato, J.G., 1993, The estimation of GARCH process under structural change, Economic Letters 40, 155-158.

Duan, J.C., Simonato, J.G., 1993, Multiplicity of solutions in factor analysis, Journal of Statistical Computations and Simulations 47, 37-47.

Raynauld, J., Simonato, J.G., 1993, Seasonal BVARS, a search along some time domain priors, Journal of Econometrics 55, 203-229.

AWARDS

Gaétan Morin Research Award, HEC Montréal, 2001; Young Researcher Award, HEC Montréal, 1999.

REFEREEING ACTIVITIES

Ad-hoc referee for Review of Financial Studies, Management Science, Review of Finance, Mathematical Finance, Journal of Banking and Finance, Journal of Economic Dynamics and Control, Journal of Risk, Journal of Risk and Insurance, Geneva Risk and Insurance Review, Journal of Futures Markets, Energy Economics, Canadian Journal of Economics, Canadian Journal of Administrative Sciences, Automatica, International Journal of Computer Mathematics, Social Science and Humanities Research Council (Canada), Research Grant Council (Hong Kong), Fonds Québécois de Recherche sur la Société et la Culture.

Editorial board member, finance area, Canadian Journal of Administrative Sciences, 2006-....

OTHER RESEARCH ACTIVITIES AND SERVICES

Scientific committee, Institut de Finance Mathématique de Montréal, 2003-04. Peer review comitee, Social Science and Humanities Research Concil (SSHRC), 1997-98, 2007-08. Peer review comitee, Fonds Québécois de Recherche sur la Société et la Culture (FQRSC), 1997-98. M.Sc and Ph.D. bursary committee, Fondation Desjardins, 1997-03. Ph.D. external examiner, University of Toronto, 2002. Ph.D. external examiner, Laval University, 2002. External examiner, McMaster University, 2004. External examiner, University of Ghana.

CONSULTING ACTIVITIES

Bombardier: validation of statistical models for depreciated asset values**. Hydro-Québec:** validation of energy derivatives and Value-at-Risk models. **Standard Life:** term structure of interest rate modeling. **Institut de Finance Mathématique:** practitioners' seminar on Monte Carlo simulation. **Hydro-Québec pension fund:** academic member of the risk management group (2001-03). **Banque Nationale:** software validation for exotic derivatives pricing. **Hydro-Québec:** exotic derivatives pricing. **Bourse de Montréal:** practitioners' seminar on interest rate derivatives. **Caisse**

de dépôt: practitioners' seminars on pension fund management. **Nortel:** pension plan option valuation. **Finlab:** Value-at-Risk model validation.