Quentin Vandeweyer

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Academic Appointments

2026– Assistant Professor of Finance, London Business School

2025–2026 Associate Professor of Finance (untenured) and Fama Faculty Fellow, University of Chicago Booth School of Business

2023–2025 Assistant Professor of Finance and Fama Faculty Fellow, University of Chicago Booth School of Business

2021–2023 Assistant Professor of Finance, University of Chicago Booth School of Business

Other Research Affiliations

2023– NBER

2020– CESifo

Research

d'Avernas A., Petersen D., and Vandeweyer Q., "The Central Bank's Balance Sheet and Treasury Market Disruptions," *The Journal of Finance*, forthcoming.

Kubitza C., Sigaux J.-D., and Vandeweyer Q., "The Implications of CIP Deviations for International Capital Flows," *The Journal of Finance*, forthcoming.

d'Avernas A., Maurin V., and Vandeweyer Q. (2026), "Can Stablecoins Be Stable?" *Management Science*, forthcoming (published online May 2026).

Vandeweyer Q., Yang M., and Yannelis C. (2026), "Discount Factors and Monetary Policy: Evidence from Dual-Listed Stocks," *Journal of Financial Economics*, 175: 104190.

d'Avernas A., Han B., and Vandeweyer Q. (2025), "Intraday Liquidity and Money Market Dislocations," *Management Science*, 71(12): 10740–10752.

d'Avernas A. and Vandeweyer Q. (2024), "Treasury Bill Shortages and the Pricing of Short-Term Assets," *The Journal of Finance*, 79(6): 4083–4141.

Rivera T., Saleh F., and Vandeweyer Q., "Equilibrium in a DeFi Lending Market," working paper, revise and resubmit at *Management Science*.

d'Avernas A., Hubert de Fraisse A., Ning L., and Vandeweyer Q., "The Fiscal Cost of Quantitative Easing," working paper, January 2026.

d'Avernas A., Petersen D., and Vandeweyer Q., "A Solution Method for Continuous-Time General Equilibrium Models," working paper, July 2020.

Diplomas

PhD in Economics, Sciences Po Paris (2019)

M.Sc. in Economics, École Polytechnique (2014)

Seminars and Conferences

2026 AFA, London Business School, Chicago Fed, Paris Dauphine, Bank for International Settlements, Bank of Italy–Bocconi–EIEF–CEPR Conference, San Francisco Fed Macroeconomics and Monetary Policy Conference, University of Naples Federico II, Boston Fed, Philadelphia Fed, Federal Reserve Board, OFR, New York Fed, Short-Term Funding Markets Conference, FIRS, CBER Annual Conference, Insper, FGV EESP, PUC-Rio, EFA, Bank of England CCBS, RAPS/RCFS Europe Conference, Princeton Macro-Finance Conference, Wharton Conference on Liquidity and Financial Fragility, UCL, Bank of Thailand (PIER), Sciences Po–Banque de France, Banque de France–Bank of England–Banca d'Italia International Macroeconomic Workshop, Hong Kong Polytechnic University, Seoul National University, UNSW Asset Pricing Workshop, Toulouse School of Economics.

2025 ASSA, USC Macro-Finance Conference, MIT Junior Finance, David Backus Memorial Conference on Macro-Finance, LSE-Imperial-BOE, UIC Finance Conference, FMA Europe, Sovereign Bond Market Conference, VU-Oxford Macro-Finance, WFA, Gerzensee Symposium, CESifo International Money and Finance, EFA, University of Virginia, Sciences Po Alumni Conference, HKUST, HKU, Chinese University of Hong Kong, Bank for International Settlements, London Business School, Banque de France Monetary-fiscal Conference, EUROFIDAI-ESSEC Paris December 2025 Finance Meeting.

2024 University of Pennsylvania: Wharton, University of Toronto: Rotman, Bank for International Settlements, Boston University: Questrom, UIC: Liautaud, HBS Junior Finance, Federal Reserve Board Digital Asset Conference, Harvard Business School Junior Finance, FIRS, 17th NY Fed/NYU Stern Conference on Financial Intermediation, EIEF Junior Finance Conference, Midwest Finance Association, Boston Digital Asset Conference, Bank of Canada Sovereign Debt Conference, EFA, CBER Summer School, Western Finance Association, Stanford SITE Fiscal Sustainability Conference, Northern Finance Association, Bank of England International Capital Flows and Financial Policies Workshop, JHU Carey Finance Conference, ECB Money Market Conference.

2023 University of Zurich, Berkeley Haas, OFR, Bank of Canada, McGill, AFA, FIRS, MFA, Fed Board, ECB, EFA, Cavalcade, Banque de France, Federal Reserve Board, Duke Fuqua, Bank of Spain-CEMFI, ECB Money Market Conference, CESifo Money Macro and International Finance, GSU-RFS FinTech Conference, London School of Economics, Imperial College Business School.

2022 Northwestern Kellogg, New York Fed, Philadelphia Fed, CEBRA, EFA, WFA, Sciences Po, CEBER, European Winter Finance Summit, Bonn Cryptoconference, FIRS.

2021 Duke Fuqua, Chicago Fed, SNB-CIF Conference on Cryptoassets and Financial Innovation, Qatar Centre for Global Banking & Finance Annual Conference, French Finance Association Meeting, Oxford Macro-Finance Workshop, Mini-Symposium on Money Markets, European Finance Association Meeting.

2020 Riksbank, Toulouse School of Economics, University of Amsterdam, Bank of Canada, McGill: Desautels, Washington University: Olin, European Central Bank, Luxembourg University, University of Chicago: Booth, Boston Fed, Bank of Spain, Stanford: GSB, Wharton, NYU Finance, Macro-Finance Junior Conference, AQR Award Ceremony at CBS, Northern Finance Association, Columbia New Empirical Methods Workshop, 16th Macro Finance Society Workshop.

2019 SUERF Colloquium, ITAM-PIER Conference in Macroeconomics, 50th MMF Conference (LSE), NFA, 27th Finance Forum, Hamburg University.

2018 MFM New York Winter Meeting, Princeton Finance Seminar, CESifo Money Macro and International Finance, IBEO Workshop, Sciences Po, European Central Bank, Financial Market Liquidity Conference, INET Oslo Financial Stability Workshop.

2017 CITE Workshop (UChicago), Sciences Po, European Central Bank, Norges Bank.

Grants and Honors

2023 Lamfalussy Fellowship, European Central Bank

2023 Best Discussant Award, Carey Finance Conference

2023 Best Discussant Award, CBER Annual; NBER Market Frictions and Financial Risks Grant

2022 Eastern Finance Association Best Paper Award

2020 AQR Top Finance Graduate Award at CBS; CAFM Best Paper Award

2018 Distinguished CESifo Affiliate Award in Macro, Money and International Finance

Refereeing

Journal of Finance, *Quarterly Journal of Economics*, *Journal of Political Economy*, *Review of Financial Studies*, *Journal of Financial Economics*, *Theoretical Economics*, *Management Science*, *Journal of Economic Theory.*

Conference and Seminar Organization

2021 SHoF Money Markets in a New Era of Central Bank Policies Conference

2021 Chicago Booth Finance Workshop

2021– Annual Chicago Booth Asset Pricing Conference

2023 Chicago Booth Finance Workshop

2024 Chicago Booth Banking Workshop

2024– Annual Chicago Booth Treasury Markets Conference

Conference Scientific Committee

European Finance Association, Western Finance Association, American Finance Association, Financial Intermediation Research Society, SFS Cavalcade, CBER Forum, JHU Carey Conference, OFR Short-Term Funding Markets Conference, FMA.