Felipe Aguerrevere
Associate Professor of Finance and Faculty Fellow in Finance
Department of Finance and Management Science
University of Alberta School of Business
2-32J Business Building
Edmonton, Alberta, Canada T6G 2R6
Voice: (780) 492-8288 Fax: (780) 492-3325
E-mail: felipe.aguerrevere@ualberta.ca

Education

- PhD in Finance June 2000. University of California, Los Angeles
- Master in Administration. April 1991. Institute for Advanced Studies in Administration (IESA) Caracas, Venezuela
- BS Mathematics. June 1989. Universidad Simon Bolivar. Caracas, Venezuela.

Awards and Fellowships

- Finance Faculty Fellowship (2007-2010)
- Varsity Consulting Group Professor of the Year (2005) (MBA Teaching Award)
- Alberta Stock Exchange/TSX Fellowship (2004 - 2007)
- J.D. Muir Fund Research Grant (2002-03, 2004-05, 2006-07)
- The University of Alberta Nova Fellowship (2000 - 2001)
- The University of Alberta SAS Fellowship (2000-01, 2001-02, 2002-03, 2004-05, 2005-06)
- The Anderson School at UCLA Clendenin Fellowship (1998).
- The Anderson School at UCLA Doctoral Program Outstanding Research Paper Award (1997).
- The Anderson School at UCLA Doctoral Program Summer Fellowship (1996, 1997).
- UCLA Graduate Division (1994, 1995, 1996, 1997).

Areas of Interest

- Teaching: Risk Management, Derivative Securities, Investments.
- Research: Real Options, Commodity Contingent Claims, Asset Pricing

Experience

- University of Alberta School of Business Associate Professor 2008-present
- University of Alberta School of Business Assistant Professor 2000-2008
- UCLA Economics Department Teaching Fellow 1999-2000
- The Anderson School at UCLA. Teaching Asst. 1996-1999
- The Anderson School at UCLA. Research Asst. 1995-1998
- The Economics Institute. Boulder, Colorado Teaching Asst. 1993-1994
- Institute for Advanced Studies in Admistration (IESA). Caracas, Venezuela. Lecturer 1991-1993

- Orinoco Insurance Company, Caracas, Vzla. Analyst 1988-1989

Publications

- Real Options, Product Market Competition and Asset Returns. *Journal of Finance*. April 2009, Vol 64, No. 2, pp. 957 – 983.
- Equilibrium Investment Strategies and Output Price Behavior: A Real-Options Approach. *The Review of Financial Studies*, Winter 2003, Vol. 16, No. 4, pp. 1239 – 1272.
- What Drives Income Trusts Conversions, with Federica Pazzaglia and Rahul Ravi. *Canadian Investment Review* Winter 2005, Vol. 18, No. 4, pp. 8 – 15.
- Book Review: "What When Wrong at Enron" *Energy Studies Review*, Vol. 11, No. 1, 2003, pp. 97-99
- "La Valuacion de la Empresa" (The Valuation of the Company) in *Apertura y privatizacion de las comunicaciones en Venezuela*. Eds. Antonio Frances. Caracas, Venezuela. Ediciones IESA. 1993.

Working Papers

- Managerial Risk Aversion and Corporate Risk Management: Evidence from U.S. Oil and Gas Producers, with Xuequn Wang
- The Role of Learning in Corporate Hedging Behavior, with Xuequn Wang
- Storage and the Pricing of Commodity Futures
- Irreversible Investment with Time to Build. (Doctoral Program Outstanding Research Paper Award (1997), The Anderson School at UCLA)
- Irreversible Investment, Competition and The Term Structure of Commodity Futures Prices

Presentations

- Northern Finance Conference. Toronto, Canada. September 2007
- International Symposium on Business and Industrial Statistics. Ponta Delgada, Portugal. August 2007
- Northern Finance Conference. Montreal, Canada. September 2006
- Western Finance Association Meetings, Keystone, Colorado, USA June 2006
- Real Options Conference, New York City, USA June 2006
- Northern Finance Conference. Vancouver, Canada. September 2005
- Tax Policy Research Symposium: Perspectives from Law & Accounting. Toronto. August, 2005
- Alberta/Calgary Finance Conference. Banff, Canada. April 2005
- Northern Finance Conference. St. John's, Nfld., Canada. September 2004
- First annual Summer Finance Conference at the University of British Columbia. Vancouver, Canada. July 2003 (Discussant)
- Canadian Mathematical Society Summer Meeting. Edmonton, Canada. June 2003
- Northern Finance Conference. Banff, Canada. September 2002 (Session Chair and Discussant)

- University of Arizona. February 2001
- 4th Annual International Conference on Real Options. Cambridge, England. July 2000
- University of Calgary. February 2000
- University of Alberta. January 2000
- University of California, Los Angeles. November 1999

Teaching Experience

University of Alberta School of Business

- FIN 703 (PhD Seminar on Continuous-Time Asset Pricing)
- FIN 654 (MBA Risk Management)
- FIN 413 (Undergraduate Risk Management)

The Anderson School at UCLA:

- Teaching assistant in Managerial Finance (MBA, Full Employed MBA, and Executive MBA) (1996-1999)
- Teaching assistant in Theory of Finance (MBA) (1996, 1999)

UCLA Economics Department

- Teaching assistant in Intermediate Microeconomics (Undergraduate level) (1999-2000)

The Economics Institute, University of Colorado, Boulder Colorado.

- Teaching Assistant in Managerial Finance (1993-1994)

Institute for Advanced Studies in Administration (IESA), Caracas, Venezuela.

- Master level courses taught: Managerial Finance (1992, 1993), Corporate Finance, Corporate Valuation (1991-1993), Corporate Risk Management (2002)
- Executive education courses taught: Financial Policy for Managers, Capital Budgeting, Options and Futures, Hedging Interest Rate Risk. (1992-1993)

Doctoral Students Supervised

Supervisor of the doctoral dissertations of Xuequn Wang. Co-supervisor of the doctoral dissertations of Malgorzata Korolkiewicz, Craig Wilson, Federica Pazzaglia (University of Alberta School of Business), and Yulia Romaniuk (University of Alberta Mathematics Department).

On the doctoral committees of Zhifeng Yang (University of Alberta School of Business), Selly Kane, Ling Luo, Cristin Buescu, Jianhui Huang, Luz Rocio

Sotomayor (University of Alberta Mathematics Department), and George Dogbe (University of Alberta Engineering Department).