

ANTOINE DIDISHEIM

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ACADEMIC APPOINTMENTS

University of Melbourne	<i>June 2023 -</i>
Assistant Professor (Senior Lecturer) in Finance	
University of Lausanne	<i>January 2023- March 2023</i>
Visiting Lecturer: Advanced Data Analytics	

EDUCATION

Swiss Finance Institute	<i>September 2017- August 2022</i>
Ph.D. in Financial Economics	
Yale University	<i>Fall 2022</i>
Visiting Researcher	
University College London	<i>2016- 2017</i>
Master of Engineering in data science with machine-learning	
HEC, University of Lausanne	<i>2010- 2015</i>
Bachelor and Master of Science in finance	

PUBLISHED PAPERS

Deep Surrogate: With an Application to Option Pricing *Journal of Financial Economics*
with Hui Chen (MIT) and Simon Scheidegger (UNIL)
[SSRN link](#)
Presentations: 2021 European Winter Meeting of the Econometric Society, SIAM Conference on Financial Mathematics and Engineering (2021), Platform for Advanced Scientific Computing (2021), China International Conference in Finance (2021).

AI's Predictable Memory and its Implications for Finance *Economics Letters*
with Martina Fraschini (Uni Luxembourg) and Luciano Somoza (ESSEC)
[SSRN link](#)

WORKING PAPERS

The Inefficient Pricing of News Shocks with Bryan Kelly (Yale), Mohammad Pourmohammadi (Yale) and Hanqing Tian (U. Melbourne)
Revise and Resubmit — Journal of Finance [SSRN link](#)
Presentations: NBER SI (2026), AFA (2027)

APT or “AIPT”? The Surprising Dominance of Large Factor Models with Bryan Kelly (Yale/AQR), Shikun Ke (Yale), Semyon Malamud (EPFL)
Revise and Resubmit — Journal of Finance [SSRN link](#)
Presentations: RFS 2023 Conference with Dual Submission, Big Data and Securities Markets, AFA 2023, SIF 2023.

AI in Finance and Information Overload with Attila Balogh (U. Melbourne), Luciano Somoza (ESSEC), Hanqing Tian (U. Melbourne)
Revise and Resubmit — JFQA [SSRN link](#)

A Financial Brain Scan of the LLM with Hui Chen (MIT), Mohammad Pourmohammadi (Yale), Luciano Somoza (ESSEC) and Hanqing Tian (U. Melbourne)
[SSRN link](#)
Presentations: EFA (2026), Toronto Asset Pricing and Investments Workshop 2026, AFA (2027)

Out of the (Black)Box: AI as Conditional Probability *with Hui Chen (MIT) and Luciano Somoza (ESSEC)*

SSRN link

Presentations: WFA (2025), University of Melbourne brownbag (2025), Invite Seminar Shanghai University of Finance and Economics (2025).

Is AI Reasoning Useful in Finance? *with Martina Fraschini (Uni Luxembourg), Luciano Somoza (ESSEC), and Hanqing Tian (U. Melbourne)*

R&R Finance Research Letter

The End of the Crypto-Diversification Myth *with Luciano Somoza (ESSEC)*

SSRN link *Outreach:* Crypto: confirmed casino, Financial Times - Alphaville, Alexandra Scaggs, 11/07/2022 link, Voxeu.org 21/07/2022 link.

Presentations: 5th UWA Blockchain and Cryptocurrency conference, New Zealand Finance Meeting 2022, CB&DC Job Market Candidates Workshop, NYU Stern (PhD brownbag), Swiss Finance Institute, HEC Lausanne, ToDeFi 2023 (best paper award).

Information Pools and Insider Trading: A Snapshot of America's Financial Elite *with Luciano Somoza (ESSEC)*

SSRN link

Presentation: AEA/ASSA 2022 (poster), 7th International Young Finance Scholars' Conference Peking University, Swiss Finance Institute Research Days 2020, HEC Lausanne Implied Risk Aversion Smile *with Simon Scheidegger (UNIL) and Dimitrios Karyampas (Bocconi)*

SSRN link

Presentations: ES world congress 2020, MAF2020, Econometric society EWMES-EJM 2020, Zurich Brownbag.

Deep Regression Ensemble *with Bryan Kelly (Yale, AQR) and Semyon Malamud (EPFL)*

SSRN link

Benign Autoencoders *with Semyon Malamud (EPFL), Amdreas Schrimpf (BIS), Teng Andrea Xu (EPFL) and Giuseppe Matera (EPFL)*

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GRANTS AND AWARDS

Swiss Finance Institute	2017
Ph.D. Student Scholarship	
Prix de la Solidarité Fédérale	2022
National Prize for the excellent quality of a thesis.	
Best Paper Award	2023
ToDeFi - Torino Decentralized Finance Conference	
GIWM research grant	2023
15,000 CHF for the project <i>Complex Factor Research</i>	
FNR-CORE research grant	2023
\$1,234,000 for the project <i>Fintech And Artificial Intelligence for Inflation Targeting – FAIT</i>	
MDAP - collaboration grant	2023
\$140,000 for the project <i>Journalism and Markets: A Tale of Two Biases</i>	
AFFECT/JFE GRANT 2024	
20,000 USD.	
Jack Treynor Prize	2024
Q-Group's annual prize recognizing "superior academic working papers with potential applications in the fields of investment management and financial markets."	
Best Paper Award	2025
FIRN-UQ Asset Management Meeting	

INDUSTRY ENGAGEMENT

Consultant, AwareSuper (Sydney)	<i>2026</i>
Consultant, CBUS (Melbourne)	<i>2025-2026</i>
Consultant, BvB & Cie (Geneva)	<i>2018 - 2020</i>

PROFESSIONAL SERVICE

Referee: Journal of Finance, Management Science, Review of Asset Pricing Studies, Journal of Econometrics, Journal of Financial Econometrics, Journal of Empirical Finance.

OTHER SKILLS

Computer languages:

- Python (expert), HPC (expert), MPI/OpenMP (advanced), C++ (advanced), Java (advanced), R (advanced), Matlab (advanced)

Human languages:

- French (native), English (fluent), German (basic)

EXTRA-CURRICULAR ACTIVITIES

Amateur chess (~ 2200 elo)

Amateur fiction writer