

Michael Weber

CONTACT INFORMATION	The University of Chicago Booth School of Business, Room 314 5807 South Woodlawn Avenue Chicago, IL, USA, 60637	<i>Phone:</i> +1 (773) 702-1241 <i>Mobile:</i> +1 (510) 725-9033 <i>Email:</i> michael.weber@chicagobooth.edu http://faculty.chicagobooth.edu/michael.weber
RESEARCH INTERESTS	Asset Pricing, Macroeconomics, International Finance, Household Finance	
EMPLOYMENT	University of Chicago, Chicago, IL, USA Booth School of Business <i>Assistant Professor of Finance, July 2014 – Present</i> <i>Neubauer Family Faculty Fellow, July 2014 – June 2015</i>	
OTHER AFFILIATIONS	National Bureau of Economic Research <i>Faculty Research Fellow: Asset Pricing, Monetary Economics, May 2016 – Present</i> Bureau of Labor Statistics Washington, D.C., USA <i>Visiting Researcher, March 2012 – Present</i> Macro Finance Society <i>Invited Member, September 2014 – Present</i> Yale University, School of Management <i>Schoen Fellow, September 2015</i> CES-ifo Research Network <i>Research Affiliate, November 2015 – Present</i>	
EDUCATION	University of California at Berkeley, Berkeley, CA, USA Haas School of Business <i>Ph.D. Finance, July 2009 – May 2014</i> <i>M.S. Finance, July 2009 – December 2011</i> University of Mannheim, Mannheim, Germany Department of Business Economics <i>Diplom Business Economics (with Distinction), October 2005 – June 2009</i> <ul style="list-style-type: none">• <i>Specializations:</i> Finance, Econometrics, Statistics	
WORKING PAPERS	Nominal Rigidities and Asset Pricing Top Finance Graduate Award 2014 UBS Best Paper Prize EFA Annual Meeting 2014 EFA Best Doctoral Student Paper Prize 2014 WFA Cubist Systematic Strategies PhD Award for Outstanding Research Best PhD Student Paper Award, FMA European Conference 2014 Best Finance PhD Award in Honor of Prof. Greenbaum 2013 (Finalist) revise and resubmit <i>Journal of Political Economy</i>	

The Long Shadow of Jewish Persecution on Financial Decisions

(with F. D'Acunto and M. Prokopczuk)

revise and resubmit *Review of Economic Studies*

The Effect of Unconventional Fiscal Policy on Consumption Expenditure

(with F. D'Acunto and D. Hoang)

Production Networks, Nominal Rigidities and the Propagation of Shocks

(with E. Pasten and R. Schoenle)

Monetary Policy Through Production Networks: Evidence from the Stock Market

(with A. Ozdagli)

Monetary Policy Slope and the Stock Market

(with A. Neuhierl)

Dissecting Anomalies Nonparametrically

(with A. Neuhierl and J. Freyberger)

Nominal Rigidities and the Granular Origins of Aggregate Fluctuations

(with E. Pasten and R. Schoenle)

PUBLICATIONS

Flexible Prices and Leverage

(with F. D'Acunto, R. Liu, and C. Pflueger)

Journal of Financial Economics, accepted for publication

Cash Flow Duration and the Term Structure of Equity Returns

Colloquium on Financial Markets Best Paper Award

PanAgora Asset Management Crowell Prize 2013 (Finalist)

Journal of Financial Economics, accepted for publication

Are Sticky Prices Costly? Evidence from the Stock Market

(with Y. Gorodnichenko)

Biannual Chookaszian Endowed Risk Management Prize

American Economic Review, 2016, Vol 106(1), p. 165 – 199

Conditional Risk Premia in Currency Markets and Other Asset Classes

(with M. Lettau and M. Maggiori)

AQR Insight Award 2013 (First Prize)

Journal of Financial Economics, 2014, Vol 114(2), p. 197 – 225

American Option Valuation: Implied Calibration of GARCH Pricing-Models

(with M. Prokopczuk)

SEW Eurodrive Award for Best Undergraduate Thesis in Business Economics

Journal of Futures Markets, 2011, Vol 31(10), p. 971 – 994

NON-REFEREED
PUBLICATIONS

Unconventional Fiscal Policy

(with F. D'Acunto and D. Hoang)

American Economic Review P&P, accepted for publication

The Effect of Unconventional Fiscal Policy on Consumption Expenditure

(with F. D'Acunto and D. Hoang)

ifo DICE Report, 2017, Vol 15(1), p. 09 – 11

ACADEMIC VISITS

Bank of Finland, Helsinki, Finland

June 2017

Center for Economic Studies (CES-ifo), Munich, Germany

November 2014, September 2015, September 2017

Bocconi, Milan, Italy

May 2015, June 2016

Geneva Finance Research Institute, Geneva, Switzerland

June 2017

Einaudi Institute for Economics and Finance (EIEF), Rome, Italy

May 2015, June 2016

Sustainable Architecture for Finance in Europe (SAFE), Frankfurt, Germany

June 2016, June 2017

LMU Center for Advanced Management Studies (CAMS), Munich, Germany

September 2016

PRESENTATIONS

2018 (includes scheduled)

Seminars

University of Maryland

Michigan State University

Conferences (includes scheduled presentations; * indicates presentation by coauthor)

American Finance Association Annual Meeting, Philadelphia (3 papers)

American Economics Association Annual Meeting, Philadelphia (2 papers)

2017 (includes scheduled)

Seminars

Berkeley Haas

Chicago Booth

Cornell Johnson College of Business

Copenhagen Business School

University of Geneva (Finance)

Goethe University Frankfurt (Finance)

Banque de France

University of Illinois at Chicago

Inspira Sao Paulo

FGV/ EBAPE Rio de Janeiro

PUC Rio

EAFIT University Medellin

City University of Hong Kong

Hong Kong University

Hong Kong University of Science and Technology

Chinese University Hong Kong

Chinese University Shenzhen

Nanyang Technological University Singapore

National University of Singapore

Singapore Management University

Conferences (includes scheduled presentations; * indicates presentation by coauthor)

NBER SI Forecasting and Empirical Methods

NBER Monetary Economics Meeting, Chicago
 LSE Workshop on Networks in Macro and Finance, London
 6th Luxembourg Asset Management Summit
 Understanding inflation: lessons from the past, lessons for the future, ECB Frankfurt
 8th Workshop on Theoretical and Experimental Macroeconomics, Stony Brook
 American Finance Association Annual Meeting, Chicago
 American Economic Association Annual Meeting, Chicago (4 papers)
 The European Winter Finance Summit, Zuers
 HEC-McGill Winter Finance Workshop, Fernie
 Adam Smith Asset Pricing Workshop, HEC Paris*
 FIRS 2017 Conference, Hong Kong
 Texas Finance Festival, Austin*
 SFS Finance Cavalcade 2017, Nashville (2 papers)
 CESifo Venice Summer Institute*
 Revelstoke Finance Conference, Revelstoke
 Annual Corporate Finance Conference at Washington University, St. Louis*
 Asian Meeting of the Econometric Society, Hong Kong
 Society of Economic Dynamics Annual Meeting, Edinburgh (2 papers)
 European Economic Association Annual Meeting, Lisbon*
 German Economic Association Annual Meeting, Vienna*
 Brandeis Summer Workshop in International Economics and Finance
 CESifo Area Conference on Macro, Money and International Finance 2017
 BoC-FRBSF-SFU conference on Fixed Income and Macro-Finance Research, Vancouver*

2016

Seminars

Columbia GSB (Finance)
 UCLA Anderson
 Brigham Young University
 University of Arizona
 University of Washington Seattle
 Tuck-Dartmouth
 Tsinghua PBC School of Finance
 Tsinghua SEM
 City University Hong Kong
 Chinese University Hong Kong
 Hong Kong University of Science and Technology
 Chicago Booth (Finance, twice)
 Arrowstreet Capital
 Federal Reserve Bank of Boston
 Goethe University Frankfurt (Finance)
 Ludwig Maximilians University Munich CAMS Seminar (LMU)
 Bank for International Settlement
 Frankfurt School of Finance
 Stockholm School of Economics
 International Monetary Fund
 Bank of Canada
 HEC Montreal
 Central Bank of Chile

Conferences (includes scheduled presentations; * indicates presentation by coauthor)

NBER Monetary Economics Meeting, New York
 NBER SI Capital Markets and the Economy, Boston
 NBER SI Impulse and Propagation Mechanisms, Boston
 NBER Corporate Finance Meeting, Chicago*

Annual Meeting of the Financial Research Association, Las Vegas
 CEPR Asset Prices and the Macroeconomy Conference, Mannheim
 Economic Networks and Finance Conference, London
 Firms in Macroeconomics Conference, Cambridge
 Santiago Finance Workshop, Santiago
 New York Fed Workshop on Subjective Expectations, New York
 The Price-Stability-Target in the Eurozone and the European Debt Crisis, Berlin
 University of Washington Summer Finance Conference, Seattle
 Duke-UNC Asset Pricing Conference, Durham
 Adam Smith Asset Pricing Workshop, Oxford*
 3rd International Conference on Sovereign Bond Markets, New York
 American Finance Association Annual Meeting, San Francisco
 American Economic Association Annual Meeting, San Francisco*
 ASU Sonoran Winter Finance Conference, Scottsdale*
 7th Ifo Conference on Macroeconomics and Survey Data, Munich
 9th Conference of the International Research Forum on Monetary Policy, Frankfurt
 6th Risk Management Conference, Mont Tremblant
 FIRS 2016 Conference, Porto
 Corporate Finance Symposium, Stockholm*
 Conference on Advances in Empirical Macro & Finance, Istanbul*
 Texas Finance Festival, San Antonio
 Econometric Society Latin American Meeting, Medellin
 15th Colloquium on Financial Markets, Cologne*
 Western Finance Association Annual Meeting, Park City*
 Wabash River Conference,*
 Inflation: Drivers and Dynamics Conference, Cleveland*
 Barcelona Summer Forum: Towards Sustained Economic Growth*
 Barcelona Summer Forum: Asset Prices, Finance and Macroeconomics
 Econometric Society North American Summer Meeting, Philadelphia*
 Financial Econometrics & Empirical Asset Pricing, Lancaster
 Bundesbank PHF Workshop, Eltville*
 2016 Commodity Markets Conference, Hanover*
 2016 Annual Inflation Targeting Seminar of the Banco Central do Brasil, Rio de Janeiro*
 2016 Edinburgh Corporate Finance Conference
 Society of Economic Dynamics Annual Meeting, Toulouse
 Workshop on Empirical Macroeconomics, Ghent*
 Conference on Monetary Theory and Policy, Konstanz*
 European Economic Association Annual Meeting, Geneva (2 papers)
 European Finance Association Annual Meeting, Oslo (2 papers)
 69th Econometric Society European Meeting, Geneva
 Summer Research Conference 2016 in Finance, Hyderabad*
 2016 Quantitative Trading Symposium, Herzliya
 2016 TAU Finance Conference, Tel Aviv*

2015

Seminars

Michigan Ross
 McGill (Finance)
 Chicago Harris School Political Economy
 University of Cambridge (Macro)
 ESMT Berlin
 Notre Dame (Macro)
 Federal Reserve Board

Atlanta Fed
Deutsche Bundesbank
Bank of Italy
Bocconi (Macro)
Einaudi Institute for Economics and Finance (EIEF)
University of Geneva (Finance)
University of Mannheim (Finance)
Goethe University Frankfurt (Finance)
Tilburg University (Finance)
Maastricht University (Finance)
Leibniz University Hannover (Finance)
University of Muenster (Finance)
Bilkent University (Macro)
Ozyegin University (Finance)
UC Berkeley (Finance)
Yale (Finance)
Chicago Booth (Finance)

Conferences (* indicates presentation by coauthor)

NBER Asset Pricing Meeting, Stanford
NBER Monetary Economics Meeting, Boston*
Colorado Winter Finance Summit, Vail
2015 Reserve Bank of Australia's Quantitative Macroeconomics Workshop, Sydney
6th Ifo Conference on Macroeconomics and Survey Data, Munich
NBER SI Political Economy, Boston*
2015 Household Economics and Decision-Making Conference, Cleveland Fed
Society of Economic Dynamics Annual Meeting, Warsaw (3 papers)
Econometric Society 2015 World Congress, Montreal
CITE: New Quantitative Models of Financial Markets, Chicago
5th Macro Finance Workshop, Boston
European Finance Association Annual Meeting, Vienna (2 papers)
European Economic Association Annual Meeting, Mannheim (2 papers)
FIRN Asset Pricing Meeting, Melbourne
8th Joint French Macro Workshop, Paris
LBS European Winter Finance Conference, St Anton
The European Winter Finance Summit, Schladming
HEC-McGill Winter Finance Workshop, Château Mont-Sainte-Anne
2015 China International Conference in Finance, Shenzhen
Midwest Finance Association Annual Meeting, Chicago (Invited Session)
Midwest Macro Meeting, Rochester
Chicago Junior Macro and Finance Meetings, Chicago
12th Christmas Meeting of German Economists Abroad, Munich
Banque de France Conference on Inflation and Price Setting, Paris

2014

Seminars

Chicago Booth (Finance, Macro, Micro)
Yale SOM
London Business School
Harvard Business School
MIT Sloan
Georgetown
Stanford GSB
NYU Stern
Northwestern Kellogg

Rochester Simon
 Boston University
 Federal Reserve Board
 University of British Columbia Sauder
 Bocconi
 University of Miami
 Centre de Recerca en Economia Internacional (CREI)
 AQR Capital Management
 Einaudi Institute for Economics and Finance (EIEF)
 University of Zurich
 Chicago Fed
 BlackRock
 Vienna Graduate School of Finance
 ECB - Bundesbank - House of Finance
 Columbia Department of Economics and GSB (Macro)
 Ludwig Maximilians University Munich (LMU)

Conferences (* indicates presentation by coauthor)
 NBER Behavioral Finance Meeting, Cambridge*
 2014 WFA Meeting, Monterey
 NBER SI Impulse and Propagation Mechanisms, Boston
 CEPR European Summer Symposium in Financial Markets, Gerzensee
 NBER SI EF&G Working Group - Price Dynamics, Boston
 5th Miami Behavioral Finance Conference
 Society of Economic Dynamics Annual Meeting, Toronto
 European Finance Association Annual Meeting, Lugano
 ERID Duke Conference on Macro and Finance Conference, Asheville
 Frontiers for Finance Conference 2014, Warwick
 6th Annual Florida State University SunTrust Beach Conference, Sandestin
 FMA European Conference, Maastricht
 2014 Jerusalem Finance Conference
 European Economic Association Annual Meeting, Toulouse
 6th Joint French Macro Workshop, Paris
 UBC Summer Finance Conference, Vancouver
 SAFE Asset Pricing Workshop, Frankfurt
 11th Christmas Meeting of German Economists Abroad, Kiel
 5th Ifo Conference on Macroeconomics and Survey Data, Munich
 21st Annual Meeting of the German Finance Association, Karlsruhe
 Paris December 2014 Finance Meeting, Paris

Guest Lectures

American Jewish Committee and Decalogue Society of Lawyers

2013

Seminars

UC Berkeley (Macro, Finance)
 University of Mannheim
 Karlsruhe Institute of Technology
 University of St. Gallen
 Frankfurt School of Finance and Management

Conferences

NBER EF&G Research Meeting, Chicago
 4th Boston University/Boston Fed Conference on Macro-Finance Linkages
 NBER SI EF&G Working Group - Price Dynamics, Boston
 PhD Poster Session at the 10th Annual Corporate Finance Conference, St. Louis
 Econometric Society North American Winter Meeting, San Diego

SFS Finance Cavalcade 2013, Miami
NBER Asset Pricing Meeting, Chicago*
10th Christmas Meeting of German Economists Abroad, Konstanz
1st Annual Conference in Foreign Exchange Markets, Imperial College London
Barcelona GSE Summer Forum Asset Prices and the Business Cycle, Barcelona
Annual Conference of the Swiss Society for Financial Market Research, Zurich
PanAgora Asset Management, Boston

2012

Seminars

University of Mannheim

Conferences (* indicates presentation by coauthor)

American Economic Association Annual Meeting, Chicago

European Finance Association Annual Meeting, Copenhagen

European Economic Association Annual Meeting, Malaga

Australasian Banking and Finance Conference, Sydney

Australasian Banking and Finance Conference PhD Forum, Sydney

GEMS Conference, Berkeley

2010

Seminars

UC Berkeley

Conferences

GEMS Conference, Berkeley

2009

Conferences

FMA European Conference, Hamburg

DISCUSSIONS

2018

Baker, S. and L. Kueng: *Shopping for Lower Sales Taxes* American Economic Association Annual Meeting, Philadelphia

2017

Appel, I. and J. Nickerson: *Pockets of Poverty: The Long-Term Effects of Redlining* Annual Conference in Financial Economics Research, Herzliya

Foley, S., Karlson, J. and Talis Putnins: *Sex, drugs, and Bitcoin: How much illegal activity is financed through digital currencies?* RFS FinTech Initiative, New York City

Jorda, O., Richter, B., Schularick, M. and Alan Taylor: *Bank Capital Redux: Solvency, Liquidity, and Crisis* Conference on Regulating Financial Markets, Frankfurt

2016

Agarwal, S., Chomsisengphet, S., Mahoney, N. and J. Stroebe: *Do Banks Pass Through Credit Expansions to Consumers Who Want to Borrow?* Conference on Regulating Financial Markets, Frankfurt

David, J. M., Henriksen, E., and I. Simonovska: *The Risky Capital of Emerging Markets* SAFE Asset Pricing Workshop, Frankfurt

Altavilla, C., G. Carboni, and R. Motto: *Asset Purchase Programmes and Financial Markets: Lessons from the Euro Area* ECB Workshop on non-standard Monetary Policy Measures, Frankfurt

Leippold, M. and F. Matthys: *Economic Policy Uncertainty and the Yield Curve* GSE Summer Forum Information Frictions and Uncertainty in Macroeconomics Workshop, Barcelona

Boguth, O., Newton, D. I., and M. Simutin: *The Fragility of Organization Capital* Conference on Financial Economics & Accounting, Toronto

2015

Werning, I.: *Keynesian Fiscal Multipliers* Conference on the Handbook of Macroeconomics Volume 2, Hoover Institution and Becker-Friedman Institute, Chicago

Dougal, C., P. Gao, W. Mayew, and C. Parsons: *What's in a (school) name? Racial discrimination in higher education bond markets* NBER Corporate Finance Meeting, Stanford

Drechsler, I., A. Savov, and P. Schnabl: *A Model of Monetary Policy and Risk Premia* Fed Board Conference on Monetary Policy Implementation and Transmission in the Post-Crisis Period, Washington, D.C.

Chava, S. and A. Hsu: *Financial Constraints, Monetary Policy Shocks, and the Cross-Section of Equity Returns* Society of Financial Studies Cavalcade, Atlanta

Golez, B. and P. Koudijs: *Four centuries of return predictability* Red Rock Finance Conference, Zion National Park

Hasler, M. and C. Ornathanalai: *Fluctuating Attention and Contagion: Theory and Evidence from the U.S. Equity Market* European Finance Association Annual Meeting, Vienna

Brennan, M. and A. Taylor: *Expected Returns and Risk in the Stock Market* UBC Summer Finance Conference, Vancouver

Agarwal, S., J. Pan, and W. Qian: *Age of Decision: Pension Savings Withdrawal and Consumption and Debt Response* WU Gutmann Symposium 2015, Vienna

Barrot, J.-N., E. Loualiche, and J. Sauvagnat: *Import Competition and the Cost of Capital* China International Conference in Finance, Shenzhen

2014

Gennaioli, N., A. Martin, and S. Rossi: *Banks, Government Bonds, and Default: What do the Data Say?* Macroeconomic Fragility Conference, University of Chicago

PROFESSIONAL
SERVICE

Referee

American Economic Review, Journal of Finance, Journal of Monetary Economics, Quarterly Journal of Economics, Management Science, The Review of Financial Studies, Journal of Political Economy, Review of Asset Pricing Studies, Review of Economic Dynamics, Journal of the European Economic Association, Journal of Business & Economic Statistics, Review of Economics and Statistics, Review of Finance

Reviewer

Canadian SSHRC
National Science Foundation

Program Committee

Western Finance Association Annual Meeting 2016 – current
European Finance Association Annual Meeting 2015 – current
Finance Down Under Conference 2016 – current

International Association of Applied Econometrics Conference 2016 – current
Colorado Finance Summit 2016 – current
Econometric Society Latin American Meeting 2016
FMA Annual Meeting 2016

Associate Program Chair

Western Finance Association Annual Meeting 2016

Conference co-founder and co-organizer

Chicago Junior Macro and Finance meetings (2014 – Present)

2017 CITE Conference: New Quantitative Models of Financial Markets

2017 Chicago Booth Asset Pricing Conference

2018 CES-ifo Summer Institute Venice: Expectation Formation

Session Organizer

Networks in Macro, American Economic Association 2017

Inflation Experience and Inflation Expectations, American Economic Association 2016

Session Chair

Momentum and Predictability, European Finance Association Annual Meeting 2016

13th Annual Conference in Financial Economics Research 2016, IDC Herzliya

Currency Risk Premia, Western Finance Association Annual Meeting 2016

Panelist

Young Writers' Workshop 2016, Bonn

ADVISING

Undergraduate Advising with subsequent PhD institution in parentheses

Menaka Hampole (Northwestern Kellogg)

Jinge Liu (Duke Fuqua)

WORKSHOPS (BY INVITATION)

Goldman Sachs Global Markets Institute Fellowship Program, New York 2013

MIT Capital Markets Research Workshop, Cambridge 2013

Chicago Booth Junior Finance Symposium, Chicago 2012

Princeton Initiative in Macro, Money and Finance, Princeton 2011

Nobel Laureates in Economics Meeting, Lindau 2011

RESEARCH GRANTS

Co-PI, General Research Fund of Hong Kong (HK\$499,776), 2017-2019 (with Francesco D'Acunto and Jin Xie)

Initiative on Global Markets (\$6,000), 2016–2017

Laura & John Arnold Foundation (\$153,821) (with B. Schoefer)

Fama-Miller Center for Research in Finance (\$7,500), 2016–2017

Initiative on Global Markets (\$10,000), 2015–2016

Booth School of Business Dean's office grant (\$25,000), 2015–2016

Fama-Miller Center for Research in Finance (\$12,500), 2015–2016

Fama-Miller Center for Research in Finance (\$31,000), 2014–2015

Fama-Miller Center for Research in Finance (\$25,000), 2014–2015

Coleman Fung Risk Management Research Center Grant (\$10,000), 2012–2013
(with Martin Lettau and Matteo Maggiori)

Coleman Fung Risk Management Research Center Grant (\$50,000) , 2012–2013
(with Yuriy Gorodnichenko)

UC Berkeley Graduate Division Travel Grant (\$1,000), 2012, 2013

UC Berkeley Graduate Division Summer Grant (\$3,000), 2012, 2013

Clausen Center for International Business Research Grant (\$10,000), 2011, 2012
(with Martin Lettau and Matteo Maggiori)

Institute of Business & Economic Research Dissertation Grant (\$1,500), 2012

Biannual Chookaszian Endowed Risk Management Prize 2017

Lamfalussy Research Fellowships, European Central Bank 2016

CFR Best Paper Prize Colloquium on Financial Markets 2016

Schoen Fellowship, School of Management, Yale University 2015

UBS Best Paper Prize EFA Annual Meeting 2014

EFA Best Doctoral Student Paper Prize 2014

Neubauer Family Faculty Fellow, 2014–2015

Best PhD Student Paper Award, FMA European Conference 2014

Top Finance Graduate Award 2014

Best Finance Ph.D. Dissertation Award in Honor of Prof. Greenbaum (Finalist)

AQR Insight Award 2013 (First Prize)

PanAgora Asset Management Crowell Prize 2013 (Finalist)

Minder Cheng Fellowship, 2012–2013, 2013–2014

White Research Fellowship, 2012–2013 (declined)

White Research Fellowship, 2011–2012

Maurice Moonitz Fellowship, 2010–2011

Claudius N. and James N. White Fellowship, 2009–2010

SEW Eurodrive Dissertation Award, 2009

Scholarship of the University of Mannheim, 2007–2009

Scholarship of the Konrad-Adenauer Foundation, 2007–2009

Oliver Wyman Vordiplomspreis, University of Mannheim, 2007

Deloitte Award, University of Mannheim, 2007–2009

HONORS &
AWARDS

TEACHING
EXPERIENCE

University of Chicago, Chicago, IL, USA

Instructor

- Investments (MBA), Winter 2015, 2016, 2017

University of Luxembourg, Luxembourg

Instructor

- PhD mini course on Empirical Asset Pricing, October 2017

Technical University of Munich, Munich, Germany

Instructor

- PhD mini course on Empirical Asset Pricing, June 2017

Ludwig Maximilians University, Munich, Germany

Instructor

- PhD mini course on Nominal Rigidities and Finance, September 2015

Goethe University, Frankfurt, Germany

Instructor

- PhD mini course on Nominal Rigidities and Finance, July 2016

University of California, Berkeley, Berkeley, CA, USA

Teaching Assistant

- Financial Derivatives (MBA), Professor Nicolae Gârleanu, Fall 2011
- Discrete Time Asset Pricing (PhD), Professor Martin Lettau, Fall 2010

University of Mannheim, Mannheim, Germany

Teaching Assistant

- Intro to Finance (Diploma), Professor Martin Weber, Fall 2007

ACADEMIC WORK
EXPERIENCE

University of California, Berkeley, Berkeley, CA, USA

Research Assistant

- Professor Martin Lettau, November 2010 – February 2011
- Professor Atif Mian, May 2010 – December 2010

University of Mannheim, Mannheim, Germany

Research Assistant

- Professor Jens Wuestemann, August 2007 – June 2009

ZEW - Centre for European Economic Research, Department of Finance, Mannheim, Germany

Research Assistant

- Dr. Michael Schroeder, March 2007 – September 2007

NON-ACADEMIC
PROFESSIONAL
EXPERIENCE

Rothschild Bank GmbH, Frankfurt a.M., Germany, Debt Advisory, 2008

KPMG Corporate Finance, Frankfurt a.M., Germany, M&A, 2007

Johannes-Anstalten Mosbach, Germany, civilian service, 2004–2005

COMPUTING	MATLAB, L ^A T _E X, SAS, EViews, Gauss, Stata, R
LANGUAGES	English (fluent), German (native), French (advanced)
SELECTED MEDIA MENTIONS	<p>How pricing strategy can affect a companys indebtedness, <i>Chicago Booth Review</i>, 04/03/2017</p> <p>How sales taxes could boost economic growth, <i>Chicago Booth Review</i>, 02/15/2017</p> <p>Policy rates and equity returns: the “slope factor”, <i>Systemic Risk and Systematic Value</i>, 11/26/2016</p> <p>NBER Paper studies Effect of Unconventional Fiscal Policy on Consumption, <i>WSJ Pro Central Banking</i>, 09/23/2016</p> <p>Prices are sticky but does it matter?, <i>AEA Research Highlight</i>, 03/07/2016</p> <p>Why intolerance is bad for business, <i>Capital Ideas</i>, 02/26/2016</p> <p>Swedroe: Arbitrage Limits Cause Mispricing, <i>ETF.com</i>, 02/03/2016</p> <p>Great Academic Research is Bursting at the Seams, <i>alpha architect</i>, 12/29/2015</p> <p>Der verblueffende Effekt von Steuererhoehungen, <i>Die Welt</i>, 10/23/2015</p> <p>Steigende Inflationserwartungen stimulieren Konsum, <i>Oekonomenstimme</i>, 7/03/2015</p> <p>Kiut a gazdasagi depressziobol: Inflacios varakozasok es lakossagi fogyasztas, <i>Penzugyi Szemle</i>, 6/11/2015</p> <p>Grand Central: The Untaper Tantrum, <i>WSJ Real Time Economics Blog</i>, 6/10/2015</p> <p>Un aumento annunciato dell’Iva per spingere i consumi?, <i>Il Fatto Quotidiano</i>, 6/10/2015</p> <p>Inflation expectations spur consumption, <i>VoxEU</i>, 6/9/2015</p> <p>Un aumento annunciato dellIva per spingere i consumi?, <i>La Voce</i>, 6/9/2015</p> <p>Inflation Expectations Spur Consumption Expenditure, <i>Econbrowser</i>, 6/1/2015</p> <p>Some Consumers Dont Take the Bait When Economists Project Inflation, <i>Main-Street.com</i>, 5/12/2015</p> <p>Interview with Michael Weber Professor University of Chicago Booth School of Business, <i>Bloomberg Surveillance</i>, 4/21/2015</p> <p>Daily data: Jewish persecution created wealth-sucking fear of investing, <i>Capital Ideas Blog</i>, 3/11/2015</p> <p>Distrust in finance lingers: Jewish persecution and investments, <i>VoxEU</i>, 2/26/2015</p> <p>Kalau mau tajir jangan benci Yahudi, <i>Al Balad</i>, 2/12/2015</p> <p>Antisemitism missgynnar tillväxt och välstånd, <i>Världen idag</i>, 10/29/2014</p> <p>Kalau ingin kaya jangan musuhi Yahudi, <i>Merdeka</i>, 10/27/2014</p> <p>Want to get rich? Don’t be an anti-Semite, <i>Haaretz</i>, 10/26/2014</p> <p>Those who live in more anti-Semitic areas invest less in the stock market, <i>The Marker</i>, 10/26/2014</p>

Researchers conclude that Antisemitism has negative impact on the economy, *NEWS ru*, 10/26/2014

Wo man Juden hasst, da hasst man auch Aktien, *Die Welt*, 10/25/2014

Study Probes German Financial Distrust Today, *Tablet Magazine*, 10/22/2014

Dove perseguitavano gli ebrei non cresce pi la finanza, *La Stampa*, 10/21/2014

Does Anti-Semitism Make You Poor?, *The American Interest*, 10/20/2014

A mult antiszemitizmus a mai napig gazdasagi hatranyt okoz nemetorszagban, *444 HU*, 10/19/2014

Another cost of bigotry, *The Economist*, 10/18/2014

Antisemitismus vernichtet Wohlstand, *ZU Daily*, 6/24/2014

Antisemitismus vernichtet Wohlstand, *Oekonomenstimme*, 3/18/2014

Enforced flexibility, *The Economist - Free Exchange*, 11/21/2013

How Urgent Is the Need for a Higher Inflation Target?, *Washington Center for Equitable Growth*, 11/18/2013

Are Sticky Prices Costly? Evidence From The Stock Market, *Economist's View*, 10/25/2013

We really do need a 4%/Year Inflation Target, *DeLong*, 5/26/2013

Market-Return Research Wins 2013 AQR Insight Award, *The Wall Street Journal*, 5/20/2013

Market-Return Research Wins 2013 AQR Insight Award, *Reuters*, 5/20/2013

Should We Care about Sticky Prices?, *Econbrowser*, 4/4/2013

REFERENCES

Prof. Yuriy Gorodnichenko

University of California at Berkeley
Department of Economics
530 Evans Hall #3880
Berkeley, CA 94720-3880, USA
ygorodni@econ.berkeley.edu
Office Phone +1 510 643 0720

Prof. Martin Lettau

University of California at Berkeley
Haas School of Business
Office F632
Berkeley, CA 94720-1900, USA
lettau@haas.berkeley.edu
Office Phone +1 510 643 6349

Prof. Richard Stanton

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Haas School of Business
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Berkeley, CA 94720-1900, USA
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