

Walt Pohl

September 23, 2020

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Nettelbosje 2
9747 AE Groningen

PROFESSIONAL EXPERIENCE

Associate Professor: Norwegian School of Economics, 2020-present

Associate Professor: University of Groningen, 2019-2020

Associate Professor: Norwegian School of Economics, 2017-2019

Postdoc: University of Zurich, 2009-2016

Teaching Assistant: University of Texas at Dallas, 2005-2009.

Programmer/Writer: Microsoft Corporation, 1998-1999 and 2001-2005.

Lead Developer: Suitware Corporation, 1999-2001.

Teaching Assistant: University of Washington, 1995-1998.

Teaching Assistant: Drexel University, 1992-1995.

EDUCATION

Ph.D. (Finance): University of Texas at Dallas, 2005-2009.

Ph.D. Candidate (Mathematics): University of Washington, 1995-1998.

M.S. (Mathematics): Drexel University, 1992-1995.

B.A. (Mathematics): Haverford College, 1987-1990.

SPECIALIZATIONS

Finance and Macroeconomics, Asset Pricing, Econometrics, Option Pricing, and Computational Economics.

PUBLICATIONS

“Asset Pricing with Heterogenous Agents and Long-Run Risks”, with Karl Schmedders and Ole Wilms

- Forthcoming, *Journal of Financial Economics*
- Presented at the University of Iowa, 2019
- Presented at the Norwegian School of Economics, 2016
- Presented at the Multinational Finance Society Annual Conference, 2016
- Presented at Stanford Institute for Theoretical Economics, 2016 (by co-author).
- Presented at the World Finance Conference, 2016
- Presented at the Econometric Society European Meetings, 2016 (by co-author).

“Higher-Order Effects in Asset-Pricing Models with Long-Run Risks”, with Karl Schmedders and Ole Wilms

- *Journal of Finance*, Vol. 73, Issue 3, 2018.
 - Presented at Stanford Institute for Theoretical Economics, 2014 (by co-author).
 - Presented at University of Chicago, 2015 (by co-author).
 - Presented at Society for Economic Dynamics Annual Meeting, 2016
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“Optimal and Naive Diversification in Currency Markets”, with Fabian Ackermann and Karl Schmedders

- *Management Science*, Vol. 63, Issue 10, 2017.
- Swiss Finance Institute Research Paper #12-36.
- Presented at the Financial Management Association, 2012.

“Asset Prices with Non-Permanent Shocks to Consumption”, with Karl Schmedders and Ole Wilms

- *Journal of Economic Dynamics and Control*, Vol. 69, p. 152-178, 2016
- Swiss Finance Institute Research Paper # 14-41.
- Presented at University of Chicago, 2014 (by co-author).

“External Habit: Anything Goes”

- *Economics Letters*, Vol 146, p. 140-142, 2016

WORKING PAPERS

“Can the Machine Pick Stock Market Winners?”

- Presented at Stockholm Business School, 2019
- Presented at the University of Central Florida, 2019
- Presented at the University of Groningen, 2019

“Relative Existence and Recursive Utility”, with Karl Schmedders and Ole Wilms

- Presented at Stanford Institute for Theoretical Economics, 2018.

“Pseudo-market timing: A test”

“Structured Products: Performance, Costs, and Investments”, with Dietmar Maringer and Paolo Vanini

- Swiss Finance Institute White Paper
- Widely covered in the Swiss media as the first comprehensive study of the Swiss structured product market.

“Long-run UIP Holds Even in the Short Run”, with Fabian Ackermann and Karl Schmedders

- Swiss Finance Institute Research Paper #13-31.
- Presented at the Midwest Finance Association, 2014.
- Presented at the Southwestern Finance Association, 2014.
- Presented at Multinational Finance Conference, 2014 (by co-author).

“The Perils of Performance Measurement in the German Mutual-Fund Industry”, with Phillip Bohme and Karl Schmedders

- Swiss Finance Institute Research Paper #13-30
- Presented at the Midwest Finance Association, 2012.

“Solving Asset Pricing Models: A Statistical Approach”

- Presented at the Hoover Institution, 2013
- Presented the Multinational Finance Conference, 2013
- Presented at the International Network on Expectational Coordination, 2013
- Presented at the Southern Finance Association, 2012

“An Example of Overly Revealing Rational Expectations”

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PROFESSIONAL SERVICE

Stanford Institute for Theoretical Economics session organizer – 2016, 2018, 2019

Bergen Fintech Conference organizer – 2018

Financial Management Association Annual Meeting program committee – 2018

European Winter Finance Summit program committee – 2014

Southern Finance Association program committee – 2011, 2013

Referee for *Econometrica*, *Quantitative Economics*, *Financial Review*, *Journal of Computational Finance*, *Operations Research*, *Economics Letters*, *Journal of Computational Economics*, *Journal of Mathematical Economics*, *Journal of Economic Dynamics and Control*, *Decisions in Economics and Finance*, *Mathematical Methods of Operations Research*

Member of Ph.D. committee for Fabian Ackermann and Ole Wilms

COMPUTING SKILLS

Machine learning

C, C++, Java, Perl, PHP, Common Lisp, SAS, R, Matlab, and Maple

References Available Upon Request
