

Lukas SCHMID

CONTACT INFORMATION	The Wharton School, Finance Department 2300 Steinberg-Dietrich Hall 3620 Locust Walk Philadelphia, PA 19104 USA	<i>Office Phone:</i> (215) 898-9023 <i>Cell Phone:</i> (215) 221-4472 <i>E-mail:</i> lschmid@wharton.upenn.edu http://assets.wharton.upenn.edu/~lschmid
RESEARCH INTERESTS	Asset Pricing and Quantitative Corporate Finance, Contract Theory, Macroeconomics	
CURRENT PROJECTS	Corporations' financing and investment policies and their implications for stock and bond prices	
CURRENT POSITION	University of Pennsylvania, The Wharton School , Philadelphia, PA Visiting Scholar, Finance Department, Spring 2005 -	
EDUCATION	University of Lausanne & Swiss Finance Institute , Lausanne, Switzerland Ph.D., Finance, October 2007 Thesis: Financing Frictions and the Cross-Section of Returns University of Lausanne , Lausanne, Switzerland M.Sc., Economics, October 2002 ETH Zürich , Zürich, Switzerland Diplom (M.Sc.), Mathematics, April 2001	
EXPERIENCE	University of Lausanne , Lausanne, Switzerland Teaching and Research Assistant, Finance Department, 2003-2004 TA for Financial Theory (M.Sc), Fall 2004 TA for Asset Pricing Theory (Ph.D), Fall 2004 ETH Zürich , Zürich, Switzerland Teaching and Research Assistant, Mathematics Department, 1999-2002 TA for Analysis (B.Sc), 1999-2002	
RESEARCH PAPERS	<ul style="list-style-type: none">• “ Levered Returns” (with João F. Gomes)• “ Aggregate Fluctuations and Corporate Financing”• “ Financial Contracts, Investment and Returns”• “ An Equilibrium Model of Credit Risk and Asset Pricing” (with João F. Gomes)	
AWARDS	Fondation Nicolas et François Grandchamp Prize for best PhD Thesis, 2007 Swiss National Science Foundation Research Fellowship, 2005-2007 NCCR Doctoral Fellowship in Finance, 2003-2005 La Suisse Assurances Prize for best Master's Thesis, 2003 FAME Fellowship in Finance, 2002-2003	

RECENT TALKS Duke/UNC Asset Pricing Conference, December 2007 *
NBER Asset Pricing Meeting, November 2007, Cambridge MA *
Society for Economic Dynamics Annual Meeting 2007, Prague
Western Finance Association Annual Meeting 2007, Big Sky (MT)
Econometric Society Summer Meeting 2007, Duke University
Boston University, Macroeconomics Seminar *
University of Pennsylvania, The Wharton School
* scheduled

REFEREE Review of Economic Dynamics
Journal of Applied Mathematics and Decision Sciences

INFORMATION **Citizenship:** Switzerland
Languages: (Swiss) German native, English fluent, French fluent, Spanish elementary
Computer Skills: Fortran, C++, Matlab, L^AT_EX, Office, Gauss, RATS, Eviews

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