July 2022

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ACADEMIC APPOINTMENT

2014 – Assistant Professor of Finance, W.P. Carey School of Business, Arizona State University

EDUCATION

2014 Ph.D., Finance, Carnegie Mellon University
2010 M.S., Finance, Carnegie Mellon University
2008 M.S., Statistics, University of Iowa
2006 MBA, University of Iowa
2004 Vordiplom, Business Economics, Goethe University, Frankfurt, Germany

FOCUS

Primary: Asset pricing (macro-finance, derivatives, empirical asset pricing)
Secondary: Macroeconomics (business cycles, firm investment), Computational methods

RESEARCH

Publications

[1] Macroeconomic Tail Risks and Asset Prices, *Review of Financial Studies* (2020)
[2] Dissecting the Equity Premium (with Tyler Beason), *Journal of Political Economy* (2022)
[3] Persistent Crises and Levered Asset Prices (with Lars-Alexander Kuehn and Florian Schulz), *Review of Financial Studies*, forthcoming

Working Papers

[4] Volatility and the Pricing Kernel (with Tobias Sichert)
[5] Misallocation Cycles (with Cédric Ehouarne and Lars-Alexander Kuehn)
[6] (JMP) Tails, Fears, and Equilibrium Option Prices

Work in Progress

[7] On the Non-linear Pricing of Stock Market Risks (with Tyler Beason)

CONFERENCE AND SEMINAR PRESENTATIONS

includes scheduled talks, * = presentation by co-author, ^{b} = brownbag

2022 EFA*, CICF*, SoFiE Conference*, BI-SHoF Conference*, Junior European Finance Seminar*, Goethe University

2021 AFA, MFA, SITE – Macro Finance and Computation, ITAM Finance Conference*, Canadian Derivatives Institute Conference*, PHBS Workshop in Macroeconomics and Finance*, Notre Dame, Princeton, University of Oregon, Virtual Derivatives Workshop, Carnegie Mellon Uiversity^b, Arizona State University^b

2020 AFA, North American Winter Meetings of the Econometric Society, MFA, SAFE Asset Pricing Workshop, University of Alabama, University of Münster

2019 EFA, Carnegie Mellon University[b], University of Washington[b], FED Board[b], University of Iowa[b]

2018 SFS Cavalcade (×2), WFA, North American Summer Meetings of the Econometric Society (×2)

2017 AEA, WFA, FMA, 2017 Macro Asset Pricing Conference at the University of Minnesota*, Annual Academic Conference on Risk Management at the University of Connecticut*, Arizona Junior Finance Conference, 2017 Conference on Derivatives and Volatility at the CBOE*

2016 SFS Cavalcade, EFA, SED*, BYU Red Rock Finance Conference, Duke/UNC Asset Pricing Conference, CEPR Gerzensee ESSFM, Arizona Junior Finance Conference, Arizona State University (Finance, Economics)[b], FED Board[b], Arizona Junior Finance Conference

2015 Tepper/LAEF Conference on Advances in Macro-Finance*

2014 University of Arizona

Job market: Arizona State University, Carnegie Mellon University, Duke University, Georgetown University, HEC Paris, Northwestern University, Penn State University, University of Arizona, University of British Columbia

INVITED DISCUSSIONS

includes scheduled

2022 [15] UW Summer Finance Conference: *Firm Characteristics and Stock Price Levels: A Long-Term Discount Rate Perspective* by Yixin Chen and Ron Kaniel

[14] BI-SHoF Conference: *Risk preferences implied by synthetic options* by Ian Dew-Becker and Stefano Giglio

[13] AFA: *A Decomposition of Conditional Risk Premia and Implications for Representative Agent Models* by Fousseni Chabi-Yo and Johnathan Loudis

2021 [12] CICF: *Asymmetries and the Market for Put Options* by Adam Farago and Mariana Khapko

2020 [11] MFA: *Predicting the Equity Premium with Implied Volatility Spreads* by Charles Cao, Timothy Simin, and Han Xiao

2019 [10] SFS Cavalcade: *Size Premium Waves* by Bernard Herskovic, Howard Kung, and Thilo Kind

2018 [9] SFS Cavalcade: *The Information in Index Returns and the Cross-Section of Options* by Kris Jacobs and Yuguo Liu

[8] EFA: *Liquidity Creation as Volatility Risk* by Itamar Drechsler, Alan Moreira, and Alexi Savov

[7] EFA: *Predictability and the Cross-Section of Expected Returns* by Christian Schlag, Michael Semenischev, and Julian Thimme

2017 [6] WFA: *Volatility Risk Pass Through* by Ric Colacito, Max Croce, Yang Liu, and Ivan Shaliastovich

2016 [5] EFA: *Asymmetries and Portfolio Choice* by Magnus Dahlquist, Adam Farago, and Romeo Tedongap

[4] CEPR Gerzensee ESSFM: *Emergency Preparedness* by Savitar Sundaresan

[3] MFA: *One-factor asset pricing* by Stefanos Delikouras and Alexandros Kostakis

2015 [2] EFA: *Interest rate risk and corporate hedging* by Lorenzo Bretscher, Philippe Mueller, Lukas Schmid and Andrea Vedolin

2014 [1] WFA: *Ambiguity Aversion and Household Portfolio Choice Puzzles: Empirical Evidence* by Steve Dimmock, Roy Kouwenberg, Olivia Mitchell and Kim Peijnenburg

TEACHING EXPERIENCE

2015 – Security Analysis and Portfolio Management (Undergraduate, ASU)

2011 – 2013 Math Skills Workshop (MBA, CMU)

2006 – 2013 Recitation Leader / Teaching Assistant: Econometrics 1 & 2 (PhD, CMU), Advanced Econometrics (PhD, CMU), Regression Analysis (Undergraduate, CMU), Statistics and Decision Making (MBA, CMU), Finance (Undergraduate, CMU), Derivative Securities (Undergraduate, CMU), Options (MBA, CMU), Fixed Income (MBA, CMU), Statistics for Business (Undergraduate, University of Iowa), Managerial Finance (MBA, University of Iowa)

ADVISING

Doctoral Tyler Beason (2021, Virginia Tech), Hamilton Galindo Gil (2022, co-chair, Cleveland State University)

Undergraduate Allie Ward (2017), Carter Irwin (2018), Jason Toumbs (2019), Thomas Lefevre (2021), AJ Caviness (2022)

OTHER PROFESSIONAL SERVICE

Ad-hoc Referee

Econometrica (2017), Journal of Finance (2015,2018,2021), Review of Financial Studies (2017,2018,2019,2020x4,2021x2,2022), Journal of Financial Economics (2021,2022), Journal of Financial and Quantitative Analysis (2015,2018x2,2019,2020x2,2021x2), Review of Asset Pricing Studies (2021), Review of Finance (2012,2014), Journal of Banking and Finance (2013,2017), and others

Program Committees

ASU Sonoran Winter Finance Conference (2015–), EFA (2015, 2016), MFA (2023)

Service at ASU

2016-2017 Co-founder/organizer: Arizona Junior Finance Conference

2014- W. P. Carey Finance Department Undergraduate Programs Committee

2015-2016 W. P. Carey Finance Department Seminar Coordinator

2017- Honors Faculty; Barrett the Honors College

PROFESSIONAL AFFILIATIONS

American Economic Association, American Finance Association, Econometric Society, European Finance Association, Macro Finance Society (invited member), Society for Financial Studies, Western Finance Association

HONORS AND AWARDS

2021 Dean's Excellence in Research Summer Grant, W. P. Carey School of Business

2013 American Finance Association Student Travel Grant

2008-2011 William Larimer Mellon Fellowship, Carnegie Mellon University

2007-2008 Tuition scholarship, Department of Statistics, University of Iowa

2005-2006 DAAD (German Academic Exchange Service) Graduate Scholarship

2005-2006 Full tuition scholarship, Tippie School of Management, University of Iowa

2004 Bain & Company academic achievement award for outstanding Vordiplom