

Andrés Schneider

Board of Governors of the Federal Reserve System
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Employment

Economist, Board of Governors of the Federal Reserve System	2018 -
Research Assistant, The World Bank	2011 - 2012
Research Assistant, The Inter-American Development Bank	2009 - 2011

Education

Ph.D. in Economics, University of California, Los Angeles (UCLA)	2012 - 2018
Maestria en Economía, Universidad Torcuato Di Tella (UTDT)	2009 - 2011
Licenciatura en Economía, Universidad de Buenos Aires (UBA)	2003 - 2007

Academic Interests

Macroeconomics, Finance

Research

Publications

[1] Risk Sharing and the Term Structure of Interest Rates. [[paper](#)]
UCLA Marcia & Herbert Howard Macroeconomics Seminar Best Paper Award
Dimensional Fund Advisors Distinguished Paper Award
The Journal of Finance, Vol. 77, pp. 2331-2374, Aug. 2022.

[2] Who Should Buy Stocks When Volatility Spikes? [[paper](#)]
Journal of Financial Markets, Vol. 60, Sep. 2022, 100702

[3] A Macrofinance View of US Sovereign CDS premiums [[paper](#)]
(with [Mike Chernov](#) and [Lukas Schmid](#)).
The Journal of Finance, May 2020, Vol. 75, PP 2809-2844
Arthur Warga Best Fixed Income Paper Award SFS Cavalcade 2016

[4] Liquidity Shocks, Business Cycles and Asset Prices [[paper](#)]
(with [Saki Bigio](#)).
European Economic Review, Aug. 2017, Vol. 97, PP. 108-130

Working Papers

[5] Financial Intermediaries and the Yield Curve [[paper](#)]

[6] Why Does the Yield Curve Predict GDP Growth? The Role of Banks [[paper](#)]
(with [Min Wei](#) and [Camelia Minoiu](#))

[7] Banks' Risk Exposures at the ZLB (work in progress)

Seminar and Conferences

2022: Bank of Israel; Temple University; FRB Research Seminar (x2)
2021: WFA; SED; WEAI; Yale Junior Conference (discussant)
2020: Midwest Finance Association; FRB Board Macro-Asset Pricing Workshop; FRB Policy Scrum
2019: Adam Smith Workshops in Asset Pricing and Corporate Finance; Midwest Finance Association; SFS Cavalcade (discussant); San Francisco FED Research Scrum; 50th Macro, Money and Finance @ LSE; 7th Conference on Fixed Income Markets
2018: Fed Board; C.T. Bauer; UT Austin McCombs; Chicago Booth; Einaudi; Bocconi; Imperial College; Goldman Sachs Research; Pimco; St Louis Fed; Copenhagen Business School; Emerging Scholars in Banking and Finance conference; WFA (discussant);
2017: Tel-Aviv University; University of Haifa; The Hebrew University of Jerusalem; UCLA Anderson Brown Bag Seminar; UCSB Graduate Student Workshop; The Central Bank of the Argentine Republic; St. Louis Fed Seminar; Fed Board Financial Stability Seminar; Fed Board Monetary and Financial Market Analysis Seminar; TADC @ London Business School
2016: NBER Asset Pricing Meeting; SITE Summer Workshop; Advances in MacroFinance Tepper-LAEF conference

Teaching

Financial Economics (Ms Applied Economics, Johns Hopkins University)
The Economics of Investments & Financial Management (Ms Applied Economics, JHU)
Financial Intermediaries and Financial Markets (Ms Applied Economics, Johns Hopkins University)
Quantitative Asset Management (MFE UCLA Anderson, Bernard Herskovic)
Financial Risk Management (MFE UCLA Anderson, Valentin Haddad)
Statistical Arbitrage (MFE UCLA Anderson, Olivier Ledoit)
Graduate Macro (UCLA Econ PhD, Gary Hansen)
Finance (UCLA, Instructor); Investments (UCLA, Pierre-Olivier Weill)
Finance (UCLA, Andy Atkeson)
Statistics; Macroeconomics (UCLA)
Introduction to Economics (UCLA, UBA, UTDT)
Money and Banking; Econometrics (UBA)

Honors, Awards, and Fellowships

Dimensional Fund Advisors Distinguished Paper Award	2022
Federal Reserve Board Summer Fellowship	2017
Federal Reserve Bank at Saint Louis Summer Fellowship	2017
UCLA Marcia & Herbert Howard Fellowship Macroeconomics Best Paper	2017
Award Becker Friedman Institute MFM Summer Camp @ Bretton Woods	2017
Dissertation Year Fellowship UCLA	2017
Macro-Finance Society travel award	2016
Warga Best Fixed Income Paper Award SFS Cavalcade	2016
Princeton Macro-Finance Initiative	2015
MIT Sloan Summer School	2012-2016
Graduate Student Fellowship UCLA	2012
World Bank VP Unit Team Award. Office of the Chief Economist for LAC	2008
Annual Award on Economic Research. The Central Bank of Argentina	

References

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of Economics and Finance
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Associate Professor of Finance
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