

Walt Pohl

November 23, 2018

NHH
Helleveien 30
NO-5045 Bergen

E-mail: walter.pohl@nhh.no
Office: tel:+47 55 95 94 24
Citizenship: U.S.A.

PROFESSIONAL EXPERIENCE

Associate Professor: Norwegian School of Economics, 2017-present

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

“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

“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
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WORKING PAPERS

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

- Revise-and-resubmit to *Journal of Financial Economics*
- 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).

“Can Machines Learn Stock Returns?”

“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”

PROFESSIONAL SERVICE

Southern Finance Association program committee – 2011, 2013

European Winter Finance Summit program committee – 2014

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

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

COMPUTING SKILLS

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

References Available Upon Request
