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CAROLIN E. PFLUEGER

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Contact Information

Department of Finance

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Academic Appointments:

Assistant Professor of Finance, University of British Columbia, 2012 to present

Education:

PhD, Business Economics, Harvard University, 2012

MMath, Mathematics, University of Cambridge, Distinction, 2007

BA, Mathematics, University of Cambridge, First Class, 2006

Research Interests:

Asset Pricing, Macroeconomics, Corporate Finance, Econometrics

Publications:

"Return Predictability in the Treasury Market: Real Rates, Inflation, and Liquidity", with Luis M. Viceira
2016, Chapter 10 in Pietro Veronesi (ed.) Handbook of Fixed-Income Securities, Wiley, NJ.

Pflueger, Carolin E., 2015, "Comment on 'Monetary Policy, Bond Returns and Debt Dynamics' by Antje Berndt and Sevin Yeltekin", *Journal of Monetary Economics* 73:137-140.

Pflueger, Carolin E. and Su Wang, 2015, "A Robust Test for Weak Instruments in Stata", *Stata Journal* 15(1):216-225.

Kang, Johnny and Carolin E. Pflueger, 2015, "Inflation Risk in Corporate Bonds", *Journal of Finance* 70(1):115-162.

Montiel Olea, Jose, and Carolin E. Pflueger, 2013, "A Robust Test for Weak Instruments", *Journal of Business and Economic Statistics* 31(3):358-369.

Pflueger, Carolin E., and Luis M. Viceira, 2011, "Inflation-Indexed Bonds and the Expectations Hypothesis", *Annual Review of Financial Economics* 3:139-158.

Research Papers:

"Monetary Policy Drivers of Bond and Equity Risks", with John Y. Campbell and Luis M. Viceira
Revise and resubmit Journal of Political Economy, Arthur Warga Award for the Best Paper in Fixed Income at the SFS Cavalcade 2014

"Flexible Prices and Leverage", with Francesco D'Acunto, Ryan Liu and Michael Weber
Revise and resubmit Journal of Financial Economics

"Sovereign Debt Portfolios, Bond Risks, and the Credibility of Monetary Policy", with Wenxin Du and Jesse Schreger

"Precautionary Savings in Bonds and Stocks", with Emil Siriwardane and Adi Sunderam

Awards and Grants:

2014-2016: Insight Development Grant, Social Sciences and Humanities Research Council of Canada

Professional Activities and Presentations:

2016: Presentations at Columbia University, Stanford University, MIT Sloan, 8th Macro-Finance Society Meeting, NBER Summer Institute (Capital Markets and the Economy, International Finance and Macroeconomics), San Francisco Federal Reserve, AEA Meeting

2015: Visitor at Becker-Friedman Institute for Research in Economics, Presentations at the University of Chicago, University of Chicago Booth School of Business, Federal Reserve Bank of Chicago, Western Finance Association

2014: Presentations at NBER Universities Conference, NBER Summer Institute (Asset Pricing), Monetary Policy and Financial Markets Conference at the Federal Reserve of San Francisco, Bank of Canada, UNC Jackson-Hole Finance Conference, Duke Asset Pricing Conference, ASU Sonoran Winter Finance Conference, the SFS Cavalcade, Society for Economic Dynamics, Adam Smith Asset Pricing Conference, University of Calgary, Vienna Graduate School of Finance, UBC Summer Finance Conference, Carnegie-Rochester-NYU Conference on Public Policy

2013: Presentations at NA Winter Meetings of the Econometric Society, Early Career Women in Finance Conference

2012: Presentations at University of British Columbia, Brown University, Federal Reserve Board, Federal Reserve Bank of Chicago, University of Illinois at Urbana Champaign, London Business School, University of Michigan, University of Rochester, Washington University in St. Louis, University of Wisconsin-Madison, Yale School of Management

2011: Presentations at NBER Summer Institute Asset Pricing Workshop, NBER Summer Institute Capital Markets and the Economy Workshop, NA Summer Meetings of the Econometric Society, SCOR/Toulouse School of Economics Inflation Conference

Referee: Quarterly Journal of Economics, Journal of Political Economy, Econometrica, Journal of Finance, Journal of Financial Economics, Review of Financial Studies, Journal of Monetary Economics, Journal of Applied Econometrics, Review of Finance, Journal of Financial Intermediation

Conferences: Program Committee Western Finance Association 2016, Society of Financial Studies Cavalcade Meeting 2016, UBC Winter Finance Conference 2013, 2014 and 2015, Financial Management Association 2013

Teaching:

Applied Financial Markets (Comm 374) and Advanced Topics in Empirical Asset Pricing (Comm 674), University of British Columbia

Teaching Evaluations (mean score on “effective teacher” question for most recent sections):
Comm 374 4.0/5
Comm 674 4.3/5