Lorenzo Bretscher

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Research Interests

Asset Pricing, Macro Finance, International Finance, Financial Econometrics, Fixed Income

Employment

Université de Lausanne & Swiss Finance Institute, Lausanne, Switzerland
Assistant Professor of Finance, 2020 -

London Business School , London, UK
Assistant Professor of Finance, 2018 - 2022

Affiliations

Center for Economic Policy Research, London, UK
Research Affiliate, 2020 -

Macro Finance Society
Invited Member, 2018 -

Education

London School of Economics and Political Science, London, UK
Ph.D. in Finance and Economics, 2015 - 18
M.Res. Finance and Economics, 2013 - 15

Leonard N. Stern School of Business, New York, NY
Visiting Student, Finance Department, Fall 2011

University of Bern, Bern, Switzerland
M.Sc. Finance and Accounting, 2010 - 11
B.Sc. Economics and Business, 2005 - 08

Publications

Human Capital and International Portfolio Diversification: A Reappraisal, with Christian Julliard and Carlo Rosa.
J a f I e a a Ec c , 77(1), Ma c 2016, 78-96

Interest Rate Risk Management in Uncertain Times, with Lukas Schmid and Andrea Vedolin.
Re e f F a c a S d e , 31(8), A 2018, 3019-3060

Implementing Stochastic Volatility in DSGE Models: A Comment, with Alex Hsu and Andrea Tamoni.
Mac ec c D a c , 24(4), J e 2020, 935-950

Fiscal Policy Driven Bond Risk Premia, with Alex Hsu and Andrea Tamoni.
J a f F a c a Ec c , 138(1), Oc be 2020, 53-73

COVID-19 and the Cross-Section of Equity Returns: Impact and Transmission, with Alex Hsu, Peter Simasek, and Andrea Tamoni.
Re e f A e P c S d e , V e 10, I e 4, Dece be 2020, 705-741

The Real Response to Uncertainty Shocks: the Risk Premium Channel, with Alex Hsu and Andrea Tamoni.
F c a Ma a e e Sc e ce

Expectations and Aggregate Risk, with Aytek Malkhozov and Andrea Tamoni.
J a f M e a Ec c , V e 123, Oc be 2021

From Local to Global: Offshoring and Asset Prices
W e f e N da /EFA D c a T a Be Pa e A a d, EFA, Ma e
W e f e U c ed & U e e F da Be Pa e A a d
F c a Ma a e e Sc e ce

Working Papers

Uncertainty Trends, with Federico M. Bandi and Andrea Tamoni.
Re e & Re b J a f F a c a Ec c

Institutional Corporate Bond Demand, with Lukas Schmid, Ishita Sen, and Varun Sharma.

Marking to Market Corporate Debt, with Peter Feldhutter, Andrew Kane, and Lukas Schmid.
W e f e Jac b G d & A c a e Be Pa e A a d, ASU S a W e F a ce C f e e ce 2021

The Unintended Consequences of Roth IRA, with Riccardo Sabbatucci and Andrea Tamoni.

Limits to Arbitrage and Mispricing in TIPS

Pae

Referee Journal of Finance, Review of Financial Studies, Journal of Monetary Economics, Management Science, Journal of Financial and Quantitative Analysis, Review of Asset Pricing Studies, Journal of Banking and Finance, Journal of Financial Markets, Journal of Empirical Finance

Teaching **Université de La**

References

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Department of Finance
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Assistant Professor of Finance
Rutgers Business School
Department of Finance
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