
CONTACT INFORMATION	221 Mendoza College of Business Notre Dame, IN 46556	574-631-1068 aneuhier@nd.edu
RESEARCH INTERESTS	Asset Pricing, Commodity Markets, Financial Econometrics, Macroeconomics	
EMPLOYMENT	University of Notre Dame, Mendoza College of Business Assistant Professor of Finance, 2015 - present	
EDUCATION	Northwestern University, Kellogg School of Management , Evanston, IL Ph.D., Finance, 2015 <ul style="list-style-type: none">• Advisors: Robert Korajczyk, Torben Andersen, Ravi Jagannathan, Lawrence Christiano University of Augsburg , Augsburg, Germany Dr. rer. pol., Institute of Statistics, 2009 Diplom in Business Economics, 2005	
PUBLICATIONS	Market Reaction to Corporate Press Releases <i>with Anna Scherbina and Bernd Schlusche</i> <u>Journal of Financial and Quantitative Analysis</u> , 2013, 48, 1207—1240. Growth Optimal Investment Strategy: The Impact of Reallocation Frequency and Heavy Tails <i>with Günter Bamberg</i> <u>German Economic Review</u> , 2012, 13, 228240. Data Snooping and Market-Timing Rule Performance <i>with Bernd Schlusche</i> <u>Journal of Financial Econometrics</u> , 2011, 9, 550—581. On the non-existence of conditional value-at-risk under heavy tails and short sales <i>with Günter Bamberg</i> <u>OR Spectrum</u> , 32, 49-60, 2010.	
WORKING PAPERS	Monetary Policy and the Stock Market: Time-Series Evidence <i>with Michael Weber</i> Dissecting Characteristics Nonparametrically <i>with Joachim Freyberger and Michael Weber</i> Liquidity Timing in Commodity Markets and the Impact of Financialization <i>with Andrew Thompson</i> Properties of Risk Parity Portfolios <i>with Ravi Jagannathan and Tongshu Ma</i>	

PRESENTATIONS * indicates presentation by co-author
 (INCLUDES SCHEDULED)

- 2017 American Economics Association*, The European Winter Finance Summit*, HEC-McGill Winter Finance Workshop*, Revelstoke Finance Conference*, Texas Finance Festival, SFS Cavalcade, Financial Intermediation Research Society (FIRS)
- 2016 Commodity Markets Conference, European Finance Association (EFA), European Economics Association (EEA), Wabash River Conference, University of Notre Dame, 7th Ifo Conference on Macroeconomics and Survey Data, Santiago Finance Workshop*, TAU Finance Conference, Annual Meeting of the Financial Research Association (FRA)
- 2015 University of Rochester, University of Notre Dame, SUNY Buffalo, Tulane University, CUNY Baruch, University of New South Wales, Bluecrest, Barclays, Cornerstone Research, Analysis Group, Kellogg School of Management
- 2013 Kellogg School of Management (Quantitative Finance Seminar), FMA Chicago
- 2012 Kellogg School of Management
- 2010 University of Pennsylvania (Econometrics Lunch*), Berkeley (Finance Lunch*), BlackRock (San Francisco*), BlackRock (London), FMA New York

AWARDS

Kellogg School of Management Fellowship	2010-2015
AFA Travel Grant	2014
Deutsches Aktieninstitut – Prize for Master’s Thesis	2007
German Academic Exchange Service Scholarship	2004
University of Pittsburgh Fellowship	2004

SOFTWARE SKILLS Clementine, Matlab, R, SAS, SPSS, Stata

REFERENCES

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