

Chandler Lutz

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Contact

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Education

- PhD in Economics, University of California Riverside, 2011.
- Master of Arts in Economics, University of California Riverside, 2008.
- BSc in Mathematics and Economics, University of Redlands, 2006.

Research Fields

–Housing Economics, Financial Economics, Monetary Policy, Macroeconomics

Employment

- Associate Professor, Department of Economics, Copenhagen Business School, Denmark, 2016 – Present
- Assistant Professor, Department of Economics, Copenhagen Business School, Denmark, 2011 - 2016.
- Research Fellow, UCLA Ziman Center for Real Estate, University of California, Los Angeles, Anderson School of Business, U.S.A, July 2013 - Present.

Grants

- UCLA Ziman Center Research Fellowship, University of California, Los Angeles, 2015 - 2016.
- Otto Monsteds Fond Travel Grant, Copenhagen, Denmark, 2015.
- UCLA Ziman Center Research Fellowship, University of California, Los Angeles, 2014 - 2015.
- UCLA Ziman Center Travel, University of California, Los Angeles, 2013.
- Chancellor’s Distinguished Fellow, University of California Riverside, 2006 - 2011.
- Graduate Research Mentor Fellowship, University of California Riverside 2009 - 2010.

Visiting Positions

- Visiting Scholar, Department of Finance, Anderson School of Business, University of California, Los Angeles, USA, Spring 2013. Contact: Professor Stuart Gabriel.
- Visiting Scholar, Department of Economics, York University, Canada, Summer 2013. Contact: Professor Ben Sand.
- Visiting Scholar, Department of Finance, Anderson School of Business, University of California, Los Angeles, USA, Summer 2015. Contact: Professor Stuart Gabriel.

Conferences and Seminars

- Academy of Behavioral Finance and Economics Annual Meeting (2010), International Symposium of Forecasting (2010), University of California, Riverside (2010, California State University, Fullerton (2011), Freddie Mac (2011), Copenhagen Business School (2011), UCLA/Federal Reserve Bank of San Francisco Conference on Housing and the Macroeconomy (2013), UCLA (2013), The Summer Real Estate Symposium at the WFA (2013), National Bureau of Economic Research (2013), the AREUEA International Conference (2013), San Francisco Fed-UCLA Conference on Housing and Monetary Policy (2014), Deutsche Bank Global Quantitative Strategy Conference London (2014), Deutsche Bank Finance Conference Zurich (2014), University of College Dublin (2015), Conference on Housing Affordability (2015), ReCapNet Conference on Real Estate, Financial Stability, and the Macroeconomy (2015), Federal Reserve Bank of Atlanta Real Estate Finance Conference (2015), American Economic Association (2014, 2015, 2017), Workshop on the Appropriate Government Role in US Mortgage Markets (Federal Reserve Bank of New York, 2017).

Teaching Awards

- Best Teacher Award, Copenhagen Business School, Applied Econ and Finance, 2013-2014.
- Best Teacher Award, Copenhagen Business School, Applied Econ and Finance, 2014-2015.
- Best Teacher Award, Copenhagen Business School, Applied Econ and Finance, 2015-2016.

Teaching Appointments

- Advanced Financial Econometrics (Time Series – PhD level), CBS, 2011 – Present
Average Overall Evaluation: 4.45 / 5.00
- Applied Econometrics (Cross-Section and Time Series – MBA level), CBS, 2011 – Present
Average Overall Evaluation: 4.60 / 5.00
- The Stock Market (Undergraduate level), UCR, 2010
Average Overall Evaluation: 4.40 / 5.00

Master's Thesis Supervision (Placement)

- Nils Naumann 2012 (Fidelity Portfolio Management), Nicola Giommetti 2013 (PhD Program in Finance, University of Texas at Austin), Arthur Doshchyn 2013 (Maersk), Filippo Viel 2013 (Credit Suisse), Elaina Hammeken 2014, Alexander Kolbu 2015, Jannicke Troa 2015 (Ernst & Young), Andreas Andersen 2015 (Accenture), Kristian Norling 2015 (Xellia Pharmaceuticals), Alexis Jolivet 2015 (Lombard Odier Investment Managers), Philip Jamaldeen 2015 (Bundesbank), Ida Hammenfors 2016 (PwC), Ragnhild Hafskjær 2016 (Nordea, Wealth Management), Giulia Alfonsi 2016 (Assicurazioni Generali SpA), Carlotta Miotto 2016 (DuPont Nutrition and Health), Manuel Delgado Carballo 2016, Patrick Cobos 2016, Inna Tsymbalyuk 2016 (EMG Group ApS), Nataliya Manko 2016, Natasha Petersen 2016 (Bain Investments).

Published and Forthcoming Articles:

1. Chauvet, M.; Gabriel, S.; and Lutz, C., "Mortgage Default Risk: New Evidence From Internet Search Queries." *Journal of Urban Economics*. 2016. 96, pp. 91 – 111. DOI: <http://dx.doi.org/10.1016/j.jue.2016.08.004>
2. Lutz, C., "The Asymmetric Effects of Investor Sentiment," *Macroeconomic Dynamics*. 2016. 20(6), pp. 1477–1503. DOI: <http://dx.doi.org/10.1017/S1365100514000996>
3. Lutz, C., "Systematically Important Banks and Increased Capital Requirements in the Dodd-Frank Era," *Economics Letters* 138 (2016): 75-77. 2015. DOI: <http://dx.doi.org/10.1016/j.econlet.2015.11.034>
4. Lutz, C., "The Impact of Conventional and Unconventional Monetary Policy on Investor Sentiment," *Journal of Banking & Finance* 61 (2015): 89-105. DOI: <http://dx.doi.org/10.1016/j.jbankfin.2015.08.019>
5. Lutz, C., "The International Impact of US Unconventional Monetary Policy," *Applied Economics Letters* 22.12 (2015): 955-959. DOI: <http://dx.doi.org/10.1080/13504851.2014.990616>

Working Papers:

1. Albouy, D.; Lutz, C.; and Warman, C., "Local Labor Markets in Canada and the United States." *Invited, Journal of Labor Economics*. 2017.
2. Han, L.; Lutz, C.; Sand, B.; and Stacey, D., "Do Financial Constraints Cool a Housing Boom? Theory and Evidence from a Macroprudential Policy on Million Dollar Homes." 2017.
3. Gabriel, S.; Iacoviello, M.; and Lutz, C., "A Crisis of Missed Opportunities? Foreclosure Costs and Mortgage Modification During the Great Recession." 2017.
4. Lutz, C.; Rzeznek, A.; and Sand B., "Local Economic Conditions and Local Equity Preferences: Evidence from Mutual Funds during the U.S. Housing Boom and Bust." 2017.
5. Gabriel, S.; and Lutz, C., "The Impact of Unconventional Monetary Policy on Real Estate Markets," 2015.
6. Backman, C.; and Lutz, C., "The Consequences of Interest Only Loans for the Housing Boom and Bust," 2015.
7. Lutz, C., "Unconventional Monetary Policy and Uncertainty," 2014.
8. Lutz, C., "Two-Stage Model Averaging: An Application to Forecasting Stock Returns," *Revise and Resubmit Second Round, Journal of Empirical Finance*. 2014.
9. Lutz, C., "Unconventional Monetary Policy, Media Uncertainty, and Expected Stock Market Volatility," *Revise and Resubmit, Journal of Economics and Business*. 2014.
10. Lutz, C., "The Time-Varying Cross-Sectional Effects of Investor Sentiment," *Revise and Resubmit, Quantitative Finance*, 2014.