Stefanie Schraeder

Contact Information

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Academic Position

Post-doc, Department of Finance, University of Vienna — **2020-present**

Lecturer, School of Banking and Finance, University of New South Wales — **2015-2020**

Education

University of Lausanne, Lausanne, Switzerland
PhD in Finance — **2009-2015**
Supervisors: Michael Rockinger, Norman Schuerhoff

University of Mannheim, Mannheim, Germany
Diploma in Business Administration (Master Equivalent) — **2007-2009**
Pre-Diploma in Business Administration (Bachelor Equivalent) — **2005-2007**

Columbia University, New York, USA
Visiting PhD Student — **2014**

Harvard University, Cambridge, USA
Summer School — **2008**
Graduated Courses in Econometrics and Financial Strategies / Behavior

University of Hagen, Hagen, Germany
Bachelor Student, Mathematics — **2009-present**

Honors and Awards

Prix du Credit Suisse, University of Lausanne for excellent quality of the doctoral thesis, 2015

Shmuel Kandel Award at the Utah Winter Finance Conference, 2014

Best Paper in Investments at the Financial Management Association (FMA) Conference, 2014

Best Quantitative Paper Award at the Behavioral Finance Working Group Conference, 2014

Outstanding PhD-paper Award at the Eastern Finance Association Conference, 2014

Best Doctoral Papers Award at the Academy of Behavioral Finance, 2013

Scholarship Konrad-Adenauer-Stiftung, 2006-2009

Grant University of Mannheim, in 2008 and again in 2009
for the best 150 students at the University of Mannheim (sponsored by Deutsche Bank)

Pre-Diploma Prize, 2007
for the best 10 students in the Pre-Diploma in Business Administration

Publications

Stefanie Schraeder. *Information Processing and Non-Bayesian Learning in Financial Markets.* Review of Finance (Link). 2016.

Stefanie Schraeder, Avanidhar Subrahmanyam, Elvira Sojli, and Wing Wah Tham. *Equity Trading Activity and Treasury Bond Risk Premia.* Journal of Financial and Quantitative Analysis *(Link)*. 2023

Stefanie Schraeder. *When Beliefs Influence the Perceived Signal Precision: The Impact of News on Reinforcement-Oriented Agents* Management Science (Link). 2024

Working Papers

Stefanie Schraeder. *Investment Financing through Risk Sharing Supplier Relationships. (SSRN Link)*

Stefanie Schraeder. *Earning Baths.*

Stefanie Schraeder. *Learning with Model Uncertainty and the Risk-Return Relationship.*

Conference and Seminar Presentations

2023:
Austrian Working Group on Banking and Finance

2020:
Seminar at the University of Vienna, University of Ghent, University of Groningen, Cass Business School, University of Glasgow

2018:
RBFC - Research in Behavioral Finance Conference, Wellington Finance Summit

2017:
Seminar at the University of Melbourne, Queensland University of Technology, and University of New South Wales, FMA - Financial Management Association, FMA European Conference, BFCM - Behavioral Finance and Capital Markets Conference, CFE - Computational and Financial Econometrics Conference, DGF - German Finance Association Conference, ABFC - Australasian Banking and Finance Conference

2016:
ABFC - Australasian Banking and Finance Conference, PDFM - Paris December Finance Meeting (AFFI)

2015:
AFA - American Finance Association, BFWG - Behavioral Finance Working Group, FIRN - Financial Research Network

2014:
EFA - European Finance Association, EFA - Eastern Finance Association, FMA - Financial Management Association, BFWG - Behavioral Finance Working Group, DGF - German Finance Association, MFA - Midwestern Finance Association, PFMC - Paris Financial Management Association, PFN - Portuguese Finance Network, World Finance Conference, CFE - Computational and Financial Econometrics Conference PhD-seminar Columbia University

2013:
EFA - European Finance Association - Doctoral Workshop, ABFC - Australasian Banking and

Finance Conference, Academy of Behavioral Finance, World Finance Conference

2012:
World Business and Economics Research Conference, Gerzensee Doctoral Workshop

2011:
Gerzensee Doctoral Workshop, University of Lausanne

Teaching Experience

University of Vienna, Vienna, Austria

Lecturer **2020 - present**
Teaching courses in the Master of Finance and the Research Master program.

- Asset Pricing I (Semester 1 2, 2021, Semester 2, 2022, Semester 2, 2023, Semester 1, 2024).
- Microeconomic II (Semester 2, 2020, Semester 2, 2021, Semester 2, 2022, Semester 2, 2023).
- Financial Markets and Information (Semester 1, 2021).

University of New South Wales, Sydney, Australia

Lecturer **2015 - 2020**
Teaching courses in the context of the Bachelor and Master of Finance program.

- Financial Institutions Management for Master of Finance (Semester 1, 2016, Semester 1, 2017, Semester 1, 2018, & Term 1, 2019).
- Financial Institutions Management for Bachelor of Finance (Semester 1, 2018, & Term 1, 2019).
- International Corporate Finance for Master of Finance (Semester 1, 2016 & Semester 1, 2017).

University of Lausanne, Lausanne, Switzerland

Teaching Assistant **2010 - 2015**
Teaching assistant for master level courses for the Master of Finance program.

- Derivatives II for Master of Finance, 2nd semester, (Spring 2014, Spring 2013, Spring 2012 & Spring 2011).
- Derivatives I for Master of Finance, 1st semester, (Fall 2013 & Fall 2012).
- Topics in Finance for Master of Finance, 3rd semester, (Fall 2014).
- Asset and Liability Management for Master of Finance, 3rd semester (Fall 2013).
- Quantitative Asset and Risk Management for Master of Finance, 3rd semester, (Fall 2011).
- Asset Pricing for Master of Finance, 1st semester, (Fall 2010).

Last update: June 2024.