Andrea Y. Lu
November 2013

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Education

Ph.D. in Finance, Kellogg School of Management, Northwestern University, 2014 (expected)
M.A. in Economics, Victoria University of Wellington (VUW), New Zealand, 2009
B.C.A. (First Class Honours) in Economics and Finance, Victoria University of Wellington, New Zealand, 2004-2007

Research Interests

Empirical Asset Pricing, Financial Market Frictions, International Finance, Energy Economics

References

Prof. Ravi Jagannathan (Co-Chair)	(+1) 847 491 8338	rjaganna@kellogg.northwestern.edu
Prof. Robert Korajczyk (Co-Chair)	(+1) 847 491 8336	r-korajczyk@kellogg.northwestern.edu
Prof. Kathleen Hagerty	(+1) 847 467 6227	k-hagerty@kellogg.northwestern.edu
Prof. Arvind Krishnamurthy	(+1) 847 491 2671	a-krishnamurthy@kellogg.northwestern.edu
Prof. Jules van Binsbergen (External)	(+1) 650 721 1353	jvb2@gsb.stanford.edu

Job Market Paper

"Seeing the Unobservable From the Invisible: The Role of CO_2 in Measuring Consumption Risk," with Zhuo Chen.

- Presented at: European Finance Association (EFA) Annual Meeting (2013) · Financial Management Association (FMA) Annual Conference, and Doctoral Consortium (2013) · The 26th Australasian Finance and Banking Conference (AFBC), and PhD Forum (scheduled, 2013)

Publications

1. "The Role of Storage in a Competitive Electricity Market and the Effects of Climate Change," with Lewis Evans and Graeme Guthrie, 2013, *Energy Economics*.
   - Presented at: Western Economics Association International (WEAI) Annual Meeting (2010)

Working Papers

1. "A Market-based Funding Liquidity Measure," with Zhuo Chen.
   - Presented at: FDIC/JFSR 13th Bank Research Conference (2013)* · The 26th Australasian Finance and Banking Conference (AFBC), and PhD Forum (scheduled, 2013)*
2. "Slow Diffusion of Information and Price Momentum in Stocks: Evidence From Options Markets," with Zhuo Chen.
   - Presented at: Financial Management Association (FMA) Doctoral Consortium (2013)* · Chicago Quantitative Alliance (CQA) Fall Conference (2013) · PKU-Tsinghua-Stanford Conference in Quantitative Finance (2013)*
3. International Instability and Asset Pricing," with Zhuo Chen and Zhuqing Yang.
   - Presented at: The 24th Annual Conference on Financial Economics and Accounting (2013) · Financial Management Association (FMA) Annual Conference(2013)* · Midwest Finance Association (MFA) Annual Meeting (2013)* · The 25th Australasian Finance and Banking Conference (AFBC), and PhD Forum (2012)
4. "Carbon Dioxide Emissions and Asset Pricing," with Zhuo Chen.
   - Presented at: Midwest Finance Association (MFA) Annual Meeting (2013) · The 25th Australasian Finance and Banking Conference (AFBC) (2012)

(* indicates presentation by co-author)

Books

1. "Forest Valuation under Carbon Pricing: A Real Options Approach," with Glenn Boyle, Lewis Evans, Gabriel Fiuza, and Richard Meade, VDM Verlag, 2009.

Professional Activities

- Refereeing: Journal of Empirical Finance
- Affiliations: American Finance Association, European Finance Association, Financial Management Association
- Invited Participations: NBER Summer Institute (2013), Kellogg Finance Conference (2012, 2013), Chicago Booth Junior Finance Symposium (2013)

Honors and Awards

Kellogg School of Management Fellowship	*2009 - present*
Chicago Quantitative Alliance Academic Competition Second Prize	*2013*
The 26th Australasian Finance and Banking Conference PhD Forum Travel Grant	*2013*
The 25th Australasian Finance and Banking Conference PhD Forum Travel Grant	*2012*
Victoria University of Wellington Master's Scholarship	*2008*
Victoria University of Wellington Graduate Award	*2007*
VUW School of Economics and Finance Graduate Award	*2007*
GGG Watson Award in Economics	*2007*
VUW School of Economics and Finance Prize in Microeconomics	*2006*
VUW School of Economics and Finance Price in Economics	*2004*

Research Experience

Research assistant for

- Jules van Binsbergen, Ravi Jagannathan, Arvind Krishnamurthy (Kellogg) — *2011 - 2013*
- New Zealand Institute for the Study of Competition and Regulation — *2005 - 2008*

Teaching Experience

Tutorial instructor and grader for

- MBA courses (Kellogg)
  - FINC 441: Corporate Finance — *Spring 2013*
  - FINC 464: Fixed Income — *Winter 2012*
  - FINC 465: Derivatives I — *Fall, Winter, Spring 2010-2013*
  - FINC 467: Derivatives II — *Winter 2012*
  - FINC 970: Empirical Methods in Finance *(invited instructor)* — *Spring 2013*
- EMBA courses (Kellogg)
  - Managerial Finance I — *Fall 2011*
  - Managerial Finance II — *Fall 2012; Winter 2012-2013*
- Graduate course (VUW)
  - MMAF 527: Derivatives — *Fall 2008*
- Undergraduate courses (VUW)
  - ECON 328: Industrial Organization — *Fall 2008*
  - ECON 201: Intermediate Microeconomics — *Spring 2008-2009*
  - MOFI 305: Investment — *Spring 2008*
  - MOFI 202: Money and Banking — *Fall 2006-2008*
  - MOFI 201: Introduction to Finance — *Spring 2006-2007*
- Corporate training program
  - Citadel Investment Group, Derivatives — *Summer 2012-2013*

Skills

- Languages: English, Chinese
- Programming: MATLAB, Mathematica, SAS
- Databases: Bloomberg, Compustat, CRSP, Datastream, OptionMetrics