

Valentin Schubert

February, 2025

Address

Sveriges Riksbank
Brunkebergstorg 11
111 51 Stockholm, Sweden

Contact

valentin.schubert@riksbank.se
www.valentinschubert.com

CURRENT APPOINTMENTS

Economist Research Division, Sveriges Riksbank	2023/09–Present
---	-----------------

EDUCATION

Ph.D. in Finance, Stockholm School of Economics Committee: Adrien d'Avernas, Mariassunta Giannetti (advisor), Marcus Opp	2017/08 – 2024/02
M.Sc. in Economics, Stockholm School of Economics Thesis Advisor: Jesper Lindé	2014/08 – 2016/06
Visiting student, M.Sc. in Finance and Economics, Sciences Po	2015/08 – 2016/01
B.A. in Business and Economics, University of Basel Thesis Advisor: Rolf Weder	2010/09 – 2013/06

RESEARCH AREAS

Empirical Banking, Climate Finance, Real Estate Finance, Macro-Finance

WORKING PAPERS

Is Flood Risk Priced in Bank Returns?
Foreclosure Spillovers and Bank Performance *with Martin Waibel*
Natural Disasters and Recovery Lending
Severe Weather and Collateral Provisions *with Cristina Cella*

WORK IN PROGRESS

A Model of High Risk Premia Stagnation *with Adrien d'Avernas and Quentin Vandeweyer*
Rainy Days and Financing Choice: How Firms Weather Storms *with Yingjie Qi and Su Wang*
Carbon Price Shocks and Firm Pricing *with Mathias Klein*

PRESENTATIONS (INCLUDING SCHEDULE '*')

2021	10 th National Ph.D. Workshop, SSE Ph.D. Brown Bag, World Finance and Banking Symposium
2022	AREUEA National Conference, 5 th BENELUX Banking Research Day, EEA Annual Meeting, IMF RESMF, Nordic Finance Network (NFN) Ph.D. Workshop, NFN Young Scholars Workshop, SSE/SHoF Brown Bag, SSE Ph.D. Seminar
2023	Banco de Espana, Bank of England, Banque de France, EFA Annual Meeting, Erasmus School of Economics, De Nederlandsche Bank, LUISS, FMA Annual Meeting, Nova Business School, Norwegian School of Economics, Riksbank, Rotterdam School of Management, Utrecht School of Economics
2024	BIS (discussant), FMA Europe, Goethe University/Safe, IBEFA Annual Meeting (discussant), KU Leuven, Nordic Heads of Research Workshop, Norges Bank Conference, Riksbank, Stockholm School of Economics
2025	Statistics Norway*

TEACHING EXPERIENCE

Digitalization in Finance, B.A., SSE Lecturer: Daniel Metzger	2019/01 – 2019/04
Corporate Finance and Value Creation, B.A., SSE Lecturer: Alvin Chen	2019/10 – 2012/01 2020/10 – 2021/01 2021/10 – 2022/01

SUMMER SCHOOLS

Finance Theory Group Summer School Wharton, University of Pennsylvania	2019/06
Structural Estimation in Corporate Finance Ross School of Business, University of Michigan	2021/08

AWARDS AND SCHOLARSHIPS

EFA 50 th Annual Meeting Travel Grant	2023/06
Svenska Handelsbankens doktorandstipendium 2022 Research Award	2022/11
Jan Wallander and Tom Hedelius Foundation Ph.D. Research Grant	2019/06 – 2023/08
Stiftelsen Louis Fraenckels Stipendiefond Ph.D. Travel Grant	2021/12
Ola Bengtsson Award for best Finance Ph.D. paper for "Is Flood Risk Priced in Bank Returns?"	2021/09
Erasmus Scholarship Scholarship by the European Commission to study abroad	2013/08 – 2014/01

OTHER EXPERIENCE

BAK Basel Economics AG Research Intern, Basel Switzerland	2016/09 – 2017/02
Sveriges Riksbank Financial Stability Department, Stockholm, Sweden	2016/06 – 2016/08

LANGUAGES AND SOFTWARE SKILLS

Languages: English (fluent), French (native), German (native), Swedish (beginner)
Software: R, Stata, Matlab

REFERENCES

Adrien d'Avernas Assistant Professor of Finance Department of Finance Stockholm School of Economics Adrien.dAvernas@hhs.se	Mariassunta Giannetti Professor of Finance Department of Finance Stockholm School of Economics Mariassunta.Giannetti@hhs.se
Marcus Opp Professor of Finance Department of Finance Stockholm School of Economics Marcus.Opp@hhs.se	

PERSONAL INFORMATION

Born: February 18, 1991. Citizenship: Swiss.