

# Dr. Christoph Hambel

## Curriculum Vitae

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### Personal Data

Date/Place of birth August 12, 1988; Frankenthal (Germany)

Office House of Finance 2.39, Goethe University Frankfurt, Theodor-W.-Adorno-Platz 3 (Uni-Pf. H 35)

### Research Interests

Asset Pricing, Climate Finance, Life Cycle Consumption-Portfolio Choice, Life Insurance

### Academic Positions

since 01/2019 Postdoctoral Researcher, Goethe University Frankfurt, Faculty of Economics and Business Administration

04/2013-12/2018 Research Assistant, Goethe University Frankfurt, Faculty of Economics and Business Administration

02/2013-03/2013 PhD Scholarship Holder, Goethe University Frankfurt, Faculty of Economics and Business Administration

04/2010-09/2012 Teaching Assistant, University of Kaiserslautern, Department of Mathematics

### Education

12/2018 Dr. rer. pol. in Financial Economics (PhD equivalent), Goethe University Frankfurt, Faculty of Economics and Business Administration, Dissertation: *Essays on Optimal Carbon Pricing and Life Cycle Portfolio Choice* (summa cum laude),

04/2012 Dipl.-Math. oec. (master equivalent), University of Kaiserslautern, Department of Mathematics

### Publications

Optimal Carbon Abatement in a Stochastic Equilibrium Model with Climate Change (with Holger Kraft and Eduardo S. Schwartz), *European Economic Review*, forthcoming, 2020.

Health Shock Risk, Critical Illness Insurance, and Housing Services, *Insurance: Mathematics and Economics*, 91, 111-128, 2020.

Life Insurance Demand under Health Shock Risk (with Holger Kraft, Lorenz S. Schendel, and Mogens Steffensen), *Journal of Risk and Insurance* 84 (4), 1171-1202, 2017.

### Current Research

The Social Cost of Carbon in a Non-cooperative World (with Holger Kraft and Eduardo S. Schwartz), NBER Working Paper 24604, Revise and Resubmit at *Journal of International Economics*.

Asset Diversification vs. Climate Action (with Holger Kraft and Frederick van der Ploeg), CESifo Working Paper 8476

Solving Life Cycle Problems with Biometric Risk by Artificial Insurance Markets (with Holger Kraft and Claus Munk)

When Should Retirees Tap Their Home Equity? (with Holger Kraft and André Meyer-Wehmann)

Work in Progress Asset Prices and the Price of Carbon in a Non-cooperative World (with Holger Kraft and Kilian Ruppert)

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## Popular Media

CO<sub>2</sub>-Vermeidung und Diversifikation: Wie beeinflussen finanzwirtschaftliche Motive CO<sub>2</sub>-Emissionen? (with Holger Kraft and Frederick van der Ploeg) *Ökonomenstimme*, September 2020.

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## Presentations

**2021:** SED 2020 Conference\* (rescheduled), Finance Brown Bag Seminar at Goethe University Frankfurt, **2020:** CEF 26th International Conference, Virtual Conference on Climate Risk Metrics (ESG Investing), SURED 2020 Conference, Virtual Seminar on Climate Economics\* (Federal Reserve Bank of San Francisco), EEA 34th Annual Congress, EFA 47th Annual Meeting\*, EAERE 25th Annual Conference, **2019:** EEA 33rd Annual Congress\*, EAERE 24th Annual Conference\*, IRMBAM-2019 Conference, **2018:** ifo Climate Macro Workshop, FEEM Robust Policy Workshop, **2017:** EAERE 23rd Annual Conference, Finance Brown Bag Seminar at Goethe University Frankfurt, **2015:** Frankfurt-Mannheim Macro Workshop

\*) presentation by co-author

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## Academic Service

2013, 2016 Co-organizer of the Finance Seminar Series at Goethe University Frankfurt (with Holger Kraft and Thomas Mosk)

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## Refereeing

Academic Journals *Financial Markets and Portfolio Management, Insurance: Mathematics and Economics, Journal of Economic Dynamics and Control, Journal of Environmental Economics and Management, Journal of Risk and Insurance, Journal of the Association of Environmental and Resource Economists, Social Choice and Welfare, SN Business & Economics, Technological Forecasting & Social Change*

Other Cambridge University Press

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## Awards

2019 Best paper award in finance and economics at IRMBAM-2019, *The Carbon Abatement Game*, 1,000€

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## Teaching Experience

since 10/2019 **Lectures** at Goethe University Frankfurt, graduate courses: *Advanced Financial Economics I* (2019, 2020, 2021); undergraduate courses: *Financial Derivatives and Risk Management* (2021)

- since 04/2013 **Teaching assistant** at Goethe University Frankfurt and Goethe Business School, graduate courses: *Advanced Financial Economics I* (2015, 2016), *Capital Markets and Asset Pricing* (2014, 2015, 2017, 2018), *Credit Risk* (2020), *Dynamic Asset Allocation and Applications* (2014), *Financial Decisions and Markets* (2018, 2019, 2020), *Master Thesis Seminar* (2013)
- since 04/2013 **Thesis supervision** at Goethe University Frankfurt: 17 bachelor theses; 10 master theses from various areas of financial and environmental economics (asset allocation, asset pricing, climate finance, credit risk, carbon pricing, derivatives, financial risk management, investment, life insurance)
- 10/2010 - **Teaching assistant** at University of Kaiserslautern, undergraduate courses, taught  
07/2012 in German: *Preparation Class for Mathematics* (2010, 2011), *Higher Mathematics I* (2012), *Higher Mathematics II* (2011), *Higher Mathematics III* (2011), *Applied Mathematics: Stochastic Methods* (2010), *Statistics II for Economists* (2012)