

SAMUEL KRUGER

The University of Texas at Austin
McCombs School of Business
2110 Speedway, Stop B6600
Austin, TX 78712
(512) 232-6839

sam.kruger@mcombs.utexas.edu
<http://sites.utexas.edu/skruger>

Employment:

2014-Present Assistant Professor of Finance, The University of Texas at Austin,
McCombs School of Business

2012-2014 Visiting Scholar, Federal Reserve Bank of Atlanta

2007-2009 Consultant, Bain & Company

2002-2005 Associate Consultant and Senior Associate Consultant, Bain & Company

Education:

PhD, Business Economics, Harvard University, 2014
Thesis Title: "Essays in Financial Economics"
Advisors: John Campbell (chair), Joshua Coval, Robin Greenwood, David Scharfstein, and
Jeremy Stein

MBA, The University of Chicago Booth School of Business, *high honors*, 2007

AM, Statistics, Harvard University, 2002

AB, Applied Mathematics, Harvard University, *cum laude*, *Phi Beta Kappa*, 2002

Research Interests:

Asset Pricing, Corporate Finance, and Real Estate.

Published and Accepted Papers:

The Effect of Mortgage Securitization on Foreclosure and Modification (2017), Accepted at the Journal of Financial Economics

Working Papers:

Do Labor Markets Discipline? Evidence from RMBS Bankers (with John Griffin and Gonzalo Maturana, 2017)

Do Personal Ethics Influence Corporate Ethics? (with John Griffin and Gonzalo Maturana, 2016)

Is Real Interest Rate Risk Priced? Theory and Empirical Evidence (with Alexander Chernyakov, 2016)

Disagreement and Liquidity (2015)

Persistence in Mutual Fund Performance: Analysis of Holdings Returns (2007)

Teaching Experience:

2015 - 2016 Investment Management (Finance 367), The University of Texas at Austin, McCombs School of Business

Fall, 2011 Capital Markets, Harvard College, Teaching Fellow for Professor Alp Simsek

Fall, 2007 Entrepreneurial Finance and Private Equity, The University of Chicago Booth School of Business, Teaching Assistant for Professor Scott Meadow

Honors and Awards:

- 2016 Research Excellence Grant, The University of Texas at Austin, McCombs School of Business, *Do Labor Markets Discipline? Evidence from RMBS Bankers*
- 2015 Research Excellence Grant, The University of Texas at Austin, McCombs School of Business, *Do Personal Ethics Influence Corporate Ethics?*
- 2013 Martin Doctoral Research Award, Harvard Business School
- 2012 Bradley Fellowship, Harvard University
- 2005-2007 Merton H. Miller Distinguished Fellowship, The University of Chicago Booth School of Business

Presentations:

- 2017 AFA Annual Meeting
American Real Estate and Urban Economics Association Annual Meeting
The University of Texas at San Antonio
FSU SunTrust Beach Conference*
PNC University of Kentucky Finance Conference
WFA Meeting[†]
- 2016 Center for Research and Education (CARE) Conference
Wake Forest Corporate Social Responsibility Conference
Lone Star Finance Symposium
- 2015 Western Finance Association Annual Meeting
- 2014 Georgia Institute of Technology, Scheller College of Business
The University of Notre Dame, Mendoza College of Business
Board of Governors of the Federal Reserve System
Washington University in St. Louis, Olin Business School
The University of Texas, McCombs School of Business
University of Southern California, Marshall School of Business
University of Minnesota, Carlson School of Management
New York University, Stern School of Business
University of Illinois at Urbana-Champaign, College of Business
Summer Real Estate Symposium
Dartmouth College, Tuck School of Business
- 2013 Federal Reserve Bank of Atlanta
- 2007 AQR Capital Management
- (*presented by co-author; [†]scheduled)

Professional Activities:

- Discussant:*** Federal Reserve Bank of Atlanta Real Estate Finance Conference (2015)
ITAM (Instituto Tecnológico Autónomo De México) Finance Conference (2015)
WFA Annual Meeting (2014)
- Program Committee Member:*** Western Finance Association Annual Meeting (2015 - 2017)
Midwest Finance Association Annual Meeting (2016)
Texas Finance Festival (2015-2017)
- Referee:*** *Review of Financial Studies* (2016)
Management Science (2016)
Journal of Financial Economics (2015)

Last Updated: May 2017