

PAULINE CHIKHANI

Quartier UNIL-Chamberonne ♦ CH-1015 Lausanne

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EDUCATION

University of Lausanne, Lausanne (CH)

2020–2026

PHD IN ECONOMICS

Thesis: *Three Essays on the Economic Consequences of Climate Risk for Asset Pricing, Firm Transitions, and Household Self-Insurance*

Thesis supervisors: Prof. Jean-Paul Renne and Prof. Aurélien Eyquem

ifo Institute, Munich (DE)

April–June 2024

VISITING DOCTORAL STUDENT

Hosts: Prof. Karen Pittel and Dr. Aleksandra Friedl

Study Center Gerzensee, Gerzensee (CH)

2020–2021

SWISS PROGRAM FOR BEGINNING DOCTORAL STUDENTS IN ECONOMICS

Macroeconomics	— R. Reis	F. Alvarez	J. Galí	S. Rebelo
Econometrics	— M. W. Watson	B. E. Honoré		
Microeconomics	— K. M. Schmidt	P. Gottardi	J. Hörner	J. H. Moore

GPA: 5.6/6

University of Lausanne, Lausanne (CH)

2018–2020

MASTER OF SCIENCE (MSc) IN ECONOMICS

Major: Macroeconomic Policy & Quantitative Economics

GPA: 5.9/6

University of Lausanne, Lausanne (CH)

2015–2018

BACHELOR OF SCIENCE (BSc) IN ECONOMICS

Major: Political Economy

GPA: 5.8/6

JOB MARKET PAPER

The Climate Protection Gap and Private Self-Insurance

I embed an empirically estimated census-tract-level process for disaster-induced depreciation into a heterogeneous-agent model with incomplete markets. Because wealth serves both as self-insurance and as the object at risk, disaster exposure weakens precautionary saving. Aggregate capital falls by less than 1 percent, but the share of hand-to-mouth households rises by roughly 30 percentage points.

RESEARCH

Publications

[An Analytical Framework to Price Long-Dated Climate-Exposed Assets](#) (with Jean-Paul Renne). *Quantitative Economics*, 2025, 16(4), 1093–1146.

The Case for Climate Linkers (with Jean-Paul Renne). Conditionally accepted, *The Journal of Fixed Income*.

Working Papers

Fueling Energy Transition: Capital Dynamics from Energy Supply to Manufacturing Sectors (with Aleksandra Friedl, Andreas Peichl, and Karen Pittel).

Work in Progress

Climate Risk and the Misallocation of Housing Capital: Evidence from France (with Lisa Wenger).

Policy Papers

On the Weakness of the Swedish Krona (with Philippe Bacchetta). *Sveriges Riksbank Economic Review*, 2021, 1, 6–26.

EXPERIENCE

- | | |
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| Research Assistant
<i>Prof. Philippe Bacchetta</i> | 2019–2021
<i>University of Lausanne</i> |
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- Coauthored “On the Weakness of the Swedish Krona” (see Policy Papers)
 - Research assistance for Bacchetta, Benhima and Renne, “Understanding Swiss Real Interest Rates in a Financially Globalized World”, SECO, 2021

TEACHING EXPERIENCE

- | | |
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| Teaching Assistant , University of Lausanne | |
| <i>Undergraduate</i> | |
| Economics II (Introductory Macroeconomics) | 2020–2025 |
| Corporate Finance | 2018–2020 |
| <i>Graduate</i> | |
| Dynamic Macroeconomic Models | 2021–2026 |

CONFERENCES AND SEMINARS

- CESifo Venice Summer Institute: Green Energy Transition and the Role of Energy in the Macroeconomy, CMAP-CREST Quantitative Sustainable Economics and Finance Seminar (École Polytechnique) 2026
- North American Summer Meeting of the Econometric Society, Sailing the Macro Workshop 2022
- The Rimini Centre for Economic Analysis, McGill Brownbag Seminar, Zürich–Lausanne Graduate Student Workshop 2021

HONORS & AWARDS

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| BEST MASTER’S THESIS | 2020 |
| Title: <i>Climate Risks and Term Structures</i> — Grade: 6/6 | |
| BEST 3RD YEAR AVERAGE FOR THE BSc IN ECONOMICS | 2018 |
| GPA: 6/6 | |

WORKSHOPS & ADVANCED COURSES

- Deep Equilibrium Networks (DEQN) as a global solution method*, Mercator Research Institute on Global Commons and Climate Change, Lecturer: **Dr. Aleksandra Friedl** 2024
- Probabilistic Modeling of Networks and Relational Data*, Study Center Gerzensee, Lecturer: **Prof. David B. Dunson**; *Computation of Heterogeneous Agent Models*, Study Center Gerzensee, Lecturer: **Prof. Dean Corbae**; *Analyzing DSGE Models with DynareJulia*, EPFL, Lecturer: **Prof. Michel Juillard**; *The Identification of Dynamic Structural Shocks*, University of Lausanne, Lecturers: **Profs. Kenza Benhima & Jean-Paul Renne** 2023
- HPC/Data Analytics Summer University*, CSCS–USI, **Prof. Simon Scheidegger**; *Bayesian Methods for Empirical Macroeconomics*, Study Center Gerzensee, Lecturers: **Profs. Gary Koop & Aubrey Poon**; *The Economics and Econometrics of Climate Change*, Study Center Gerzensee, Lecturer: **Prof. James H. Stock**; *An Introduction to Macro-Finance*, Study Center Gerzensee, Lecturer: **Prof. Atif Mian** 2022
- THANK Virtual PhD Course*, Bonn, Lecturer: **Prof. Florin Bilbiie** 2021

SKILL SET

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| Programming | R, Matlab, Dynare, Stata, Python |
| Software | L ^A T _E X, MS Office |
| Languages | French (native), English (C1), German (B1) |

REFERENCES

Prof. Jean-Paul Renne

University of Lausanne (HEC)

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Prof. Sébastien Houde

University of Lausanne (HEC)

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Prof. Aurélien Eyquem

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