

Ljubica Georgievska

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EMPLOYMENT

Assistant Professor on Tenure-Track, Department of Finance and Accounting, CUNEF Universidad, Madrid, Spain September 2026 – present

Visiting Assistant Professor, NYU Stern School of Business, New York, USA, July 2024 – present

Assistant Professor, BI Norwegian Business School, Oslo, Norway, September 2022 – August 2026

EDUCATION

Ph.D., Financial Economics, UCLA Anderson School of Management, USA

M.Phil., Finance (Research Track), University of Cambridge, UK

M.Sc., Investment Management, City University London, UK

FIELDS OF INTEREST

Empirical asset pricing, international finance, derivatives, macro-finance, and financial intermediation.

WORKING PAPERS

“The US Treasury’s Biggest Short: Duration in the Shadows,” (with Anthony Saunders and Stefano Pegoraro), under review

“Model-Free Cross-Country Term Premia and the U.S. Dollar,” under review

“The ‘Hairy Premium’: Incomplete Markets and Frictions,” (with Anthony Saunders), under review

“A Parametric-Model-Free Decomposition of Cross-Country Term Premia: Expected Risk Premia and Forecast Errors,” (with Andrea Vedolin)

“Time-Varying Market Segmentation: The Twin D’s and a Tale of Two Tails,” (with Sven Klingler, Lukas Kremens, and Lucio Sarno)

“Triangular Currency Pure Parity Deviations,” (with Benjamin Karner and Olav Syrstad)

“Collateral-Adjusted CIP Arbitrages.”

SELECTED ACADEMIC HONOURS AND GRANTS

Macro Finance Modelling Award and Grant (USD 10,000), Becker Friedman Institute, University of Chicago, 2019.

Patent Application No. 5279.2.1, artificial intelligence algorithm for trading interest rate risk premia.

SELECTED PRESENTATIONS

CONFERENCES

Sovereign Bond Markets in Geopolitical Storms (2026), Young Scholars Finance Consortium, Texas A&M Mays (2026), American Finance Association (2024, 2023), European Finance Association (2024), Northern Finance Association (2026, 2024), Midwest Finance Association (2026, 2025), EUROFIDAI (2026), BIS-World Bank Public Investors Conference (2026).

SEMINARS

NYU Stern School of Business, UCLA Anderson School of Management, Frankfurt School of Finance and Management, Miami Herbert Business School, BI Norwegian Business School, D'Amore-McKim School of Business at Northeastern University.

PROFESSIONAL ACTIVITIES

Industry experience. More than a decade in senior front-office roles in fixed income structuring, derivatives trading, and risk management in London: Macquarie Bank (Senior Advisor, Fixed Income, 2014–2016), Morgan Stanley (Executive Director, FICC, 2011–2013), Goldman Sachs (Executive Director, FICC, 2009–2011), Bank of America (Vice President, FICC, 2006–2009), and JP Morgan (Analyst, Interest Rate and FX Strategies, 2003–2005).

Service. PhD committee member for Diego Bonelli, NHH Norwegian School of Economics (placement: Banco de España); organiser of the PhD Brownbag Seminar Series, UCLA Anderson, 2017–2019.

Affiliations. Macro Finance Society, since 2023; Becker Friedman Institute, University of Chicago, since 2019.