

# Gabriel Kaiser

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## CONTACT INFORMATION

University of Luxembourg  
Luxembourg School of Finance (LSF)  
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## RESEARCH INTERESTS

Asset Pricing, Market Microstructure, Experimental Finance

## EDUCATION

**University of Luxembourg**, Luxembourg, LU  
Luxembourg School of Finance

*Ph.D. in Finance* 2016 - Present

**University of Economics and Business**, Vienna, AT

*M.Sc. in Quantitative Finance (with Distinction)* 2014 - 2016

- *Specializations:* Finance and Mathematics
- *Thesis:* Are Characteristics or Betas the Drivers of Corporate Bond Excess Returns?

*B.Sc. in Business Administration* 2009 - 2013

- *Specializations:* Finance, Mathematics and Statistics
- *Thesis:* Why did some banks perform better during the crisis?

## ACADEMIC VISITS

**LSE, London School of Economics**, London, UK  
January 2019 to June 2019

## TEACHING EXPERIENCE

**University of Luxembourg**, Luxembourg, LU

*Instructor, Ph.D. seminar* 2020

- Machine Learning in Asset Pricing

*Instructor, M.Sc.* 2017 - 2019

- Advanced Financial Applications in Excel

*Teaching Assistant, B.Sc.* 2017 - Present

- Probability and Statistics

## ADDITIONAL EXPERIENCE

### Courses

- High Frequency Financial Econometrics - SoFiE, Shanghai
- Curse of Dimensionality - SoFiE, Brussels
- Option Pricing - SoFiE, Northwestern University
- Machine Learning - ASDM, Technical University of Madrid
- Advanced Time Series Analysis - GSERM, St. Gallen
- Machine Learning - Stanford Coursera
- OMV commodity trading simulation - OMV, Vienna

WORKING PAPERS	<b>Nonlinearities Everywhere:</b> <i>Sparse Supervised Learning of Market Anomalies</i> (JMP)	
	<b>The Speed of Wall Street:</b> <i>Time-decaying Market Frictions</i> (with J. Penasse and S. Rottke)	
	<b>The Aggregation of Risk Preferences in the First Price Auction</b> (with T. Neugebauer)	
	<b>Transparency of Call Auctions:</b> <i>A Comparison of Euronext and Xetra</i> (with S. Jankovic and J. van Bommel)	
PRESENTATIONS	<u>Conferences</u> <ul style="list-style-type: none"> <li>• ESA World Meeting 2019, Vancouver, CA</li> <li>• HEC Liege 2018 (JMP), Liege, BE</li> <li>• 10th Financial Risks International Forum 2017, Paris, FR</li> </ul>	
	<u>Attendance</u> <ul style="list-style-type: none"> <li>• German Finance Association 2018</li> <li>• European Finance Association 2019</li> <li>• European Finance Association 2018</li> <li>• European Finance Association 2017</li> <li>• SAFE Market Microstructure 2017</li> </ul>	
NON-ACADEMIC PROFESSIONAL EXPERIENCE	<b>Spängler IQAM Invest Ltd.</b> , Vienna, AT <i>Research Analyst, Fixed Income and Equity Market</i>	2016
	<b>ERSTE Group PLC</b> , Vienna, AT <i>Market and Liquidity Risk</i>	2015 - 2016
	<b>Concerto Financial Solutions Ltd.</b> , Frankfurt, DE <i>Fixed Income and Equity Markets</i>	2014
PROGRAMMING LANGUAGES	<i>Proficient:</i> R, MATLAB, Python, SAS, SQL, L <sup>A</sup> T <sub>E</sub> X <i>Familiar:</i> Linux, OX, C, C++, VBA, Mathematica	
LANGUAGES	English (fluent), German (native), French (basic)	
CERTIFICATIONS	Machine Learning, Stanford Coursera Professional Title in Electrical Engineering, 'Ing.', Austria	
REFERENCES	<b>Andrea Tamoni</b> , Assistant Professor, Rutgers Business School, a.g.tamoni@lse.ac.uk  <b>Ulf von Lilienfeld-Toal</b> , Professor, University of Luxembourg, ulf.vonlilienfeld-toal@uni.lu	