# Gabriel Kaiser

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## Contact Information

University of Luxembourg
Luxembourg School of Finance (LSF)
6, rue Richard Coudenhove-Kalergi
L-1359 Luxembourg

*Mobile:* (+43) 699 103 298 29
*Email:* gabriel.kaiser@aol.com
`gabrielkaiserqfin.github.io`

## Research Interests

Asset Pricing, Market Microstructure, Experimental Finance

## Education

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

*Ph.D. in Finance* 2016 - 2020

**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

*Instructor, B.Sc.* 2020

- Probability and Statistics

*Teaching Assistant, B.Sc.* 2017 - 2019

- Probability and Statistics

## Additional Experience

<u>Courses</u>

- 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

**Nonlinearities Everywhere:**
*Sparse Supervised Learning of Market Anomalies*
(JMP)

**The Speed of Wall Street:**
*Time-decaying Market Frictions*
(with J. Penasse and S. Rottke)

**Context-dependent Elicitation of Risk Preferences in Markets**

**Transparency of Call Auctions:**
*A Comparison of Euronext and Xetra*
(with S. Jankovic and J. van Bommel)

## Presentations

Conferences

- ESA World Meeting 2019, Vancouver, CA
- HEC Liege 2018 (JMP), Liege, BE
- 10th Financial Risks International Forum 2017, Paris, FR

Attendance

- German Finance Association 2018
- European Finance Association 2019
- European Finance Association 2018
- European Finance Association 2017
- SAFE Market Microstructure 2017

## Research Grants

Best PhD Award (EUR 3000) 2020

## Non-Academic Professional Experience

**Spängler IQAM Invest Ltd.**, Vienna, AT
*Senior Quant, Equity Markets* 2020 - present
*Junior Quant, Fixed Income* 2016

**ERSTE Group PLC**, Vienna, AT
*Market and Liquidity Risk* 2015 - 2016

**Concerto Financial Solutions Ltd.**, Frankfurt, DE
*Fixed Income and Equity Markets* 2014

## Programming Languages

*Proficient:* R, MATLAB, Python, SAS, SQL, LaTeX
*Familiar:* Linux, OX, C, C++, VBA, Mathematica

## Languages

English (fluent), German (native)

## Certifications

Machine Learning, Stanford Coursera
Professional Title in Electrical Engineering, 'Ing.', Austria

## References

**Michael Weber**, Associate Professor, University of Chicago, `michael.weber@chicagobooth.edu`

**Ulf von Lilienfeld-Toal**, Professor, University of Luxembourg, `ulf.vonlilienfeld-toal@uni.lu`

**Tibor Neugebauer**, Professor, University of Luxembourg, `tibor.neugebauer@uni.lu`