Gabriel Kaiser

Contact Information

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

Phone: (+352) 46 66 44 5948
Mobile: (+43) 699 103 298 29
Email: gabriel.kaiser@uni.lu
https://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 - 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

Instructor, B.Sc. — 2020 - present

- Probability and Statistics

Teaching Assistant, B.Sc. — 2017 - 2019

- 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

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
(with T. Neugebauer)

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 2016
Research Analyst, Fixed Income and Equity Market

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

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

Programming Languages

Proficient: R, MATLAB, Python, SAS, SQL, LaTeX
Familiar: 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

Andrea Tamoni, Assistant Professor, Rutgers Business School, a.g.tamoni@lse.ac.uk

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

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