

# Anthony Limburg

Saïd Business School, Oxford OX1 1HP

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## Research Interests

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Passive investing, asset management, corporate governance

## Education

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|---|--------------------|
| <b>University of Oxford, Saïd Business School</b>   | <b>2022 –</b>      |
| <ul style="list-style-type: none"><li>• DPhil (PhD) in Finance</li><li>• Advisors: Martin Schmalz and Bige Kahraman</li><li>• <i>Dissertation</i>: Essays in Asset Management</li></ul>     |                    |
| <b>University of Oxford, Saïd Business School</b>   | <b>2020 – 2021</b> |
| <ul style="list-style-type: none"><li>• MSc in Financial Economics</li><li>• <i>Dissertation</i>: Using Investor Sentiment to Predict Stock, Commodity and Cryptocurrency Returns</li></ul> |                    |
| <b>University of St. Gallen</b>   | <b>2016 – 2020</b> |
| <ul style="list-style-type: none"><li>• BA in Business Administration - Finance</li><li>• <i>Dissertation</i>: The Impact of Natural Disasters on Stock Markets</li></ul>                   |                    |

## Teaching & Research Experience

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| <b>Research Assistant for Bige Kahraman</b>  | <b>2024 -</b>      |
| <ul style="list-style-type: none"><li>• University of Oxford, Saïd Business School</li></ul>                         |                    |
| <b>Research Assistant for Martin Schmalz</b>   | <b>2022 - 2023</b> |
| <ul style="list-style-type: none"><li>• University of Oxford, Saïd Business School</li></ul>                         |                    |
| <b>Teaching Assistant: Finance</b>   | <b>2023</b>        |
| <ul style="list-style-type: none"><li>• University of Oxford, BSc Economics and Management</li></ul>                 |                    |
| <b>Research Assistant for Ben Caldecott</b>  | <b>2021 - 2022</b> |
| <ul style="list-style-type: none"><li>• University of Oxford, Sustainable Finance Programme</li></ul>                |                    |
| <b>Student Assistant in Mathematics and Statistics</b>   | <b>2017 –2020</b>  |
| <ul style="list-style-type: none"><li>• University of St. Gallen, Department of Mathematics and Statistics</li></ul> |                    |

## Grants & Awards

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| <b>Clarendon Scholarship</b>  | <b>2022 -</b> |
| <ul style="list-style-type: none"><li>• Oxford University Press, University of Oxford</li></ul> |               |
| <b>TECT Research Grant</b>  | <b>2022 -</b> |
| <ul style="list-style-type: none"><li>• Green Templeton College, University of Oxford</li></ul> |               |
| <b>Oxford Saïd Prize</b>  | <b>2021</b>   |
| <ul style="list-style-type: none"><li>• Saïd Business School, University of Oxford</li></ul>    |               |

## Working Papers

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- Index Disruption: The Promise and Pitfalls of Self-Indexed ETFs** **2024**
- *With Bige Kahraman and Sida Li*
- Do Firms Self-Select Into Russell Indices?** **2023**
- *Single authored*

## Presentations

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**2025:** Midwest Finance Association (MFA)

**2024:** Saïd Business School

## Languages & Technical Skills

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**Languages**                      German (Native), English (Fluent), French (Conversational, B1)

**Software**                      Python (big data processing, time series analysis), R, Excel (incl. VBA), LaTeX

## Non-Academic Experience

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- Bergos Berenberg** **2020**
- Investments Intern
- ASPECTA Assurances** **2018**
- Mathematics and Actuary Intern
- Webrepublic** **2017**
- Marketing and Accounting Intern

## Extra-curricular Activities

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- Oxford Entrepreneurs** **2023 - 2024**
- Co-President
- Oxford University Squash Racquets Club** **2020 - 2021**
- Second team
- eSports Society at the University of St. Gallen** **2018 - 2019**
- Founder and President

## Refereeing

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Journal of Economics and Business