

# FELIX BRUNNER

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Nova School of Business and Economics

R. Holanda n.1 ◊ 2775-405 Carcavelos, Portugal

## RESEARCH INTERESTS

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Financial Econometrics, Macroeconometrics, Asset Pricing, Data Science, Machine Learning

## EDUCATION

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### **Nova School of Business and Economics**

*Ph.D. in Economics/Finance*

09/2016 - Present

*Lisbon, Portugal*

- Finance Track
- Research in applied econometrics, networks, portfolio choice, uncertainty & ambiguity aversion
- Expected graduation in 2021

### **University of North Carolina**

*Visiting Scholar*

01/2018 - 05/2018

*Chapel Hill, USA*

- Coursework and seminars in Finance
- Advancement of own research ideas

### **Nova School of Business and Economics**

*M.Sc. in Finance*

09/2014 - 05/2016

*Lisbon, Portugal*

- Major in Financial Markets
- Master's project: Is there a low-risk return premium in commodity markets?
- Overall GPA: 18/20

### **Vienna University of Economics and Business**

*B.Sc. in International Business Administration*

10/2010 - 05/2014

*Vienna, Austria*

- Majors in Finance, Corporate Governance and Controlling
- Bachelor Project: Debt Structure in the U.S. Information Technology Sector
- Overall GPA: 1.6 (top 5%)

### **National University of Singapore**

*Exchange Student*

01/2013 - 05/2013

*Singapore, Singapore*

- Coursework in International Finance

## RESEARCH PROJECTS

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## PUBLICATIONS

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## PRESENTATIONS

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## AWARDS & SCHOLARSHIPS

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- PhD Fellowship of the Fundação para a Ciência e a Tecnologia

2016, 2017, 2018, 2019

- WU Vienna Top League honours programme for high potentials 2011, 2012, 2013
- Scholarship for special performance in studies and examinations 2011, 2012
- High School's Award in Economics 2009

## TEACHING EXPERIENCE

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- Investments, Grader 2019, 2020
- Corporate Finance, Grader 2017, 2018, 2019
- Financial Management, Teaching Assistant 2018

## PROFESSIONAL EXPERIENCE

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**Universidade Nova de Lisboa** 09/2017 - Present  
*Teaching Assistant* *Lisbon, Portugal*

- Support in teaching and grading of Corporate Finance and Financial Management courses on Master's level
- Grading of Investments courses on Master's level

**risklab (Allianz Global Investors)** 07/2015 - 11/2015  
*Investment & Risk Strategies Intern* *Munich, Germany*

- Independent research on hedge fund performance, multi-factor models, and portfolio optimization
- Implementation of prototype tools for investment and risk strategies in MatLab and VBA for Excel

**zeb** 03/2014 - 08/2014  
*Risk Management Consulting Intern* *Vienna, Austria*

- Project Budgeting and Scenario Analysis
- Project Controlling and Project Management
- Analysis of Regulatory Requirements and Audit Findings
- Preparation of Senior Management Presentations

**Gaotime Information** 08/2013 - 09/2013  
*Financial Markets Intern* *Shanghai, China*

- Development and daily preparation of a Finance Newsletter
- Analysis of Companies and Industries — Preparation of Research Reports and Presentations

**Arbeiterwohlfahrt Ortsverein Emmendingen, AWO** 08/2009 - 04/2010  
*Civil Servant* *Emmendingen, Germany*

**Turnerbund Emmendingen, Deutscher Basketball Bund DBB** 09/2004 - 07/2010  
*Basketball Coach & Referee* *Emmendingen, Germany*

## SKILLS

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<b>Coding</b>	Python, MatLab, SQL, R, VBA
<b>Tools</b>	LaTeX, MS Office
<b>Languages</b>	English (professional), German (native), Portuguese (intermediary), French (basic)

## ACTIVITIES & INTERESTS

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- Amateur athlete in various sports, experience as basketball coach and referee

- Independent travel enthusiast, long-duration journeys in 3 continents
- Other pastimes include cooking and photography, with varying success