FELIX BRUNNER

+351 93 227 3164 ⋄ brunner.felix@gmail.com
Nova School of Business and Economics
R. Holanda n.1 ⋄ 2775-405 Carcavelos, Portugal

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RESEARCH INTERESTS

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

EDUCATION

Nova School of Business and Economics 09/2016 - Present
Ph.D. in Economics/Finance *Lisbon, Portugal*

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

Universitiy of North Carolina 01/2018 - 05/2018
Visiting Scholar *Chapel Hill, USA*

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

Nova School of Business and Economics 09/2014 - 05/2016
M.Sc. in Finance *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 10/2010 - 05/2014
B.Sc. in International Business Administration *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 01/2013 - 05/2013
Exchange Student *Singapore, Singapore*

- Coursework in International Finance

RESEARCH PROJECTS

Network Connectedness and the Cross-Section of Returns 2021
with Ruben Hipp *Work in progress*

Probability Density Forecasting with Hidden Markov Models 2021
with Paulo M.M. Rodrigues *Work in progress*

Estimating Large-Dimensional Connectedness Tables 2020
with Ruben Hipp *Under review*

The Expected Distribution of Return, Ambiguity, and Asset Prices 2019
with Fernando Anjos and Martijn Boons *Discontinued*

The Tangency Portfolio of Commodity Futures 2018
with Martijn Boons *Discontinued*

PUBLICATIONS

PRESENTATIONS

AWARDS & SCHOLARSHIPS

- 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

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

PROFESSIONAL EXPERIENCE

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

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

ACTIVITIES & INTERESTS

- Amateur athlete in various sports, experience as basketball coach and referee
- I enjoy exploring the world in extended journeys whenever I have time for it
- Lisbon Data Science Academy 2020