Friedrich Lorenz | Curriculum Vitae

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Education

PhD Candidate at the Chair of Derivatives and Financial Engineering
University of Muenster, Germany *04/2017 – present*
Research Interests: Computational Finance, Theoretical Asset Pricing, Derivatives

Visiting Scholar
Hoover Institution, Stanford *09/2019-11/2019*

new Initiative for Computational Economics (nICE)
Stanford University *08/2019*

new Initiative for Computational Economics (nICE)
Stanford University *08/2018*

Methods Summer Programme
London School of Economics and Political Science, United Kingdom *08/2017*

Research Intern at the Risk Management Institute
National University of Singapore, Singapore *04/2016 – 09/2016*

M.Sc. Finance and Economics
University of Muenster, Germany *10/2014 – 03/2017*

B.Sc. Central Banking
University of the Deutsche Bundesbank, Germany *10/2011 – 09/2014*

Research

2019: Downside Risks and the Price of Variance Uncertainty *with Malte Schumacher*

2020: Nonlinear Dynamics of Conditional Volatility *with Karl Schmedders and Malte Schumacher*

Seminar and Conference Presentations

2019: 46th Annual Meeting of the European Finance Association (EFA), Carcavelos; Stanford Institute for Theoretical Economics (SITE), Session on Asset Pricing Theory and Computation 2019, Stanford; University of Zurich

2018: 21st Conference of the Swiss Society of Financial Market Research (SGF), Zurich; European Summer Meeting of the Econometric Society (ESEM), Cologne; 50th Annual Conference of the Money, Macro & Finance Research Group (MMF), Edinburgh; 25th Annual Meeting of the German Finance Association (DGF)

2017: University of Zurich; University of Muenster; Empirical Asset Pricing Workshop at the NHH Bergen

Teaching

Fall 2019: Derivatives I (M.Sc., tutorial and TA, approx. 80 students)

Spring 2019: Seminar: Matlab for Finance (M.Sc., supervision, approx. 15 students)
Fall 2018: Derivatives I (M.Sc., tutorial and TA, approx. 80 students)
Fall 2018: Seminar: Matlab for Finance (M.Sc., supervision, approx. 15 students)
Spring 2018: Seminar: Matlab for Finance (M.Sc., supervision, approx. 15 students)
Spring 2018: Dynamic Capital Market Theory (Ph.D., TA, approx. 15 students)
Fall 2017: Principles of Financing (B.Sc., tutorial and TA, approx. 250 students)
Spring 2017: Seminar: Matlab for Finance (M.Sc., supervision, approx. 15 students)
Spring 2017: Asset Pricing (M.Sc., tutorial and TA, approx. 15 students)

Professional Experience

Intern, Research Department
zeb.rolfes.schierenbeck.associates, Germany *02/2015 – 04/2015*

Working Student
Deutsche Bundesbank, Germany *10/2011 – 09/2014*

Languages

German: Mother tongue
English: fluent

Relevant Computer Skills

Technical Computing: MATLAB (advanced knowledge)
Statistical Packages: R(intermediate knowledge), EVIEWS (basic knowledge)
Languages: PYTHON (intermediate knowledge), SQL (intermediate knowledge), VBA (basic knowledge)
Other: LaTeX, Microsoft Office

References

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