

 *PhD in Statistics and Econometrics with expertise in data analysis and a passion for solving complex problem"*

WORK & LEADERSHIP EXPERIENCE

Karlsruhe Institute of Technology Postdoc Researcher Research and industrial project leading <ul style="list-style-type: none">- <u>Tyre Road Noise</u> — Data-based study of effects on controlled and real drive noise emission (BMDV)- <u>AstaZero</u>: Autonomous vehicle test drive (trajectory) data mining- <u>Hyundai</u>: Tool and Methodology Development for Virtual Tire MBSE Design	Karlsruhe, DE 01/24-07/24 01/24-07/24 04/24-07/24 05/24-10/24
IDA Institute Digital Assets, Bucharest University of Economic Studies Affiliated Researcher <ul style="list-style-type: none">- Mentor on PhD student progress- Research development on understanding the risks and opportunities of digital assets	Bucharest, RO 11/23-Present
Humboldt Universität zu Berlin Scientific Researcher Project proposal writing: <ul style="list-style-type: none">- DAKP Digital Asset Knowledge Proliferation (Asian Institute of Digital Finance, NUS, SG)- IDA Institute of Digital Assets (Romania's National Recovery and Resilience Plan) Course: DEDA-Digital Economy and Decision Analytics SS21 and WS 21/22 PR for Blockchain Research Center (2020–21) Assistance to journal management: <u>Digital Finance</u> (2019-20)	Berlin, DE 10/19-03/23
Kühne Logistics University Scientific Researcher <ul style="list-style-type: none">- Advisor: Prof. Asvin Goel- Business process modelling, resource allocation and scheduling, simulation optimization	Hamburg, DE 09/18-09/19
Paper Review Digital Finance, International Review of Financial Analysis	

EDUCATION

Humboldt Universität zu Berlin PhD in Statistics and Econometrics (School of Business and Economics) <ul style="list-style-type: none">- Grade: Summa cum laude- Dissertation: Measuring Tokenomics: Statistical Modeling and Analysis- Advisor: Prof. Wolfgang Karl Härdle (HUB), Prof. Cathy Yi-Hsuan Chen (Glasgow U)- Blockchain & cryptos, time series analysis, econometrics, data visualization, risk management	Berlin, DE 10/19-06/23
National University of Singapore Research visit <ul style="list-style-type: none">- Advisor: Prof. Zhou Chao (Math Dept.)	Singapore, SG 01/11-01/29/23
Humboldt Universität zu Berlin Exchange Student, School of Business and Economics	Berlin, DE 09/17-07/18
National Tsing Hua University Master of Science, Industrial Engineering and Engineering Management <ul style="list-style-type: none">- GPA: 4.25 / 4.30- Thesis: A quantile-based simulation-optimisation framework for stochastic resource allocation problems- Member of the Phi Tau Phi Scholastic Honour Society of the Republic of China (Top 1%)	Hsinchu, TW 09/15-07/18

WORKING PAPERS

Lin MB, Wang R, Găman S, Pele D (2024) Ethereum Chronicles: An Event Study Analysis of Functional Updates
Pele D, Spilak B, Ren R, Ginavar AT, Lin MB (2024) LLM Risk Measures with VaR and Expected shortfall
Wang YF, Ni XW, Lin MB (2024) Mean-Variance-Skewness Portfolio based on High Dimensional Realized Co-Skewness Estimation.

Lin MB (2024) Characterizing Road Traffic Noise

Lin MB (2024) On Data Requirement: Tire-Road Noise Study

PUBLICATIONS

Lin MB, Lazarova-Molnar S, Vinel A (2024) Review on Road Traffic Noise Modeling: Embarking on a Machine Learning Odyssey, IEEE Intelligent Transportation Systems Conference (ITSC) (accepted)

Lin MB, Pele D, Ren R (2024) Understanding Blockchain Technology. Book section: Handbook of Blockchain Analytics, Springer (to be published)

Wang BL, Lin MB, Härdle WK (2024) Non fungible tokens and VizTech. Book section: Handbook of Blockchain Analytics, Springer (to be published)

Lin MB, Chen CYH, Härdle WK (2024) What Drives Crypto's Volatility Persistence? A Data Analytic Probe on Ethereum (revision)

Ni XW, Lin MB, Schillebeeckx SJD, Härdle WK (2024) On SGX's Voyage to Corporate Sustainability: Exploring Emerging Topics in Multi-Industry Corpora (in review)

Wang YF, Lu WB, Lin MB, Ren R, Härdle WK (2024) Cross-exchange Crypto Risk A High-frequency Dynamic Network Perspective, International Review of Financial Analysis, 103246. DOI: 10.1016/j.irfa.2024.103246

Lin MB, Wang BL, Bocart F, Hafner C, Härdle WK (2022) Accessing the robustness of hedonic price indices: A study on NFT digital artworks (revision)

Goel A, Lin MB (2022) Resource Requirements in Business Process Modelling from an Operations Management Perspective. In 24th IEEE International Conference on Business Informatics: CBI Forum, Amsterdam, Netherland, June 15-17. DOI 10.1109/CBI54897.2022.10047

Lin MB, Khowaja K, Chen CYH, Härdle WK (2021) Blockchain mechanism and distributional characteristics of cryptos. Book Series: Advances in Quantitative Analysis of Finance & Accounting, 18. DOI: 10.6293/AQAFA.202112_(18).0006

Ihde S, Pufahl L, Lin MB, Goel A, Weske M (2019) Optimized Resource Allocations in Business Process Models. In International Conference on Business Process Management (pp. 55-71), Springer, Cham. DOI: 10.1007/978-3-030-26643-1_4

Lin MB, Chen TL, Chen James C (2018) A Self-Adaptive Niching Genetic Algorithm with Elite-Successor Local Search for Quantile-based Stochastic Discrete Resource Allocation Problems (master thesis)

CONFERENCES

05-06/12/24 4th The Yushan Conference on Digital Finance, Hsinchu, TW (Scientific Program Committee)

16-17/05/24 COST FinAI Empowering Transformations: Digital Assets, AI, and the Future of Energy and Finance, Bucharest, RO

21-23/03/24 18th International Conference on Business Excellence, Bucharest, RO

08/12/23 3rd The Yushan Conference on Digital Finance, Hsinchu, TW (Co-organizer)

05/07/23 7th D-A-CH-Chain-Doktorandinnen-Workshop, U Kassel, DE

14/01-15/01/23 Workshop on Quantitative Finance, NUS , SG

11/24-11/25/22 Human vision/computer vision: Making sense of art, Lboro & The British Academy

08/01-08/03/22 Singapore Economic Review Conference, SG

06/20-06/21/22 Advances in Data Science and AI Conference, Manchester, UK

04/07-04/08/22 CryptoAssets and Digital Asset Investment Conference, Rennes, FR

06/17/21 European Supervisor Education Initiative (ESE): Crypto/Blockchain - Suptech workshop

05/17/21 SupTech event on Blockchain and Cyber Risk Management, Fin-tech EU Horizon 2020

04/01-04/03/18 International Symposium on Business and Management, Osaka, JP (Dist. paper)

MISC

Languages	English • Mandarin Chinese • Taiwanese • German (A2)
Technologies	C • R • Python • Matlab • Flexsim • Arena • Netlogo (ABM)