

# Maria Grith

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## Research Interests

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<b>Econometrics</b>	Financial Econometrics, Time Series Analysis and Forecasting
<b>Statistics</b>	Nonparametric and Semiparametric Methods, Graphical Models
<b>Finance</b>	Theoretical and Empirical Asset Pricing, Systemic Risk

## Academic Appointments

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<b>07.2017-present</b>	<b>Assistant Professor</b> Erasmus University Rotterdam, Econometric Institute
<b>09.2016-06.2017</b> <b>09.2015-02.2016</b>	<b>Hilda Geiringer Postdoctoral Fellow</b> Humboldt University of Berlin, Ladislaus von Bortkiewicz Chair of Statistics
<b>03.2016-08.2016</b>	<b>Postdoctoral Fellow of the Warren Center for Network and Data Sciences</b> University of Pennsylvania, Department of Computer and Information Science
<b>08.2014-08.2015</b>	<b>Caroline von Humboldt Postdoctoral Fellow</b> Humboldt University of Berlin, Ladislaus von Bortkiewicz Chair of Statistics
<b>03.2014-07.2014</b>	<b>Visiting Postdoctoral Scholar</b> Singapore Management University, Lee Kong Chian School of Business
<b>09.2013-02.2014</b>	<b>Postdoctoral Assistant</b> Humboldt University of Berlin, Ladislaus von Bortkiewicz Chair of Statistics

## Education

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<b>04.2008-08.2013</b>	<b>Doctorate in Economics</b> ( <i>summa cum laude</i> ) Humboldt University of Berlin Thesis: <i>Dynamics of Risk Attitudes</i> Advisors: Wolfgang K. Härdle and Thorsten Hens
<b>09.2005-03.2008</b>	<b>Master of Science</b> Humboldt University of Berlin Thesis: <i>Monetary and Fiscal Policy in a Two Country Model with Sticky Prices</i> Advisor: Harald Uhlig
<b>10.2000-01.2005</b>	<b>Bachelor equivalent in Economics</b> West University of Timisoara Specialization: <i>International Economic Relations</i>

## Affiliations

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2015-2017	Berlin Economics Research Associates
2008-2017	Collaborative Research Center 649: Economic Risk, Berlin
2008-2017	Center for Applied Statistics and Economics, Humboldt University of Berlin

## Publications

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- 2016    **“Reference-Dependent Preferences and the Empirical Pricing Kernel Puzzle”** (with Wolfgang K. Härdle and Volker Krättschmer), *Review of Finance*, First published online: February 11, 2016
- 2013    **“Shape Invariant Modeling of Pricing Kernels and Risk Aversion”** (with Wolfgang K. Härdle and Juhyun Park), *Journal of Financial Econometrics*, 11(2): 370-399

## Working Papers

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- 2016    **“Functional Principal Component Analysis for Derivatives of Multivariate Curves”** (with Wolfgang K. Härdle, Alois Kneip and Heiko Wagner), SFB 649 Discussion Paper 2016-033, Submitted to *Statistica Sinica*, Review and resubmit
- 2016    **“Dynamic Analysis of Multivariate Time Series Using Wavelet Dependence Graphs”** (with Matthias Eckardt)
- 2016    **“Option Implied Stock Return Distribution”** (with Wolfgang K. Härdle and Ioana A. Duca)

## Book Chapters

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- 2011    **“Nonparametric Estimation of Risk-Neutral Densities”** (with Wolfgang K. Härdle and Melanie Schienle) in Jin-Chuan Duan, Wolfgang K. Härdle and James E. Gentle (Eds.), *Handbook of Computational Finance*. Springer Verlag, 277-305
- 2011    **“Parametric Estimation of Risk Neutral Density Functions”** (with Volker Krättschmer) in Jin-Chuan Duan, Wolfgang K. Härdle and James E. Gentle (Eds.), *Handbook of Computational Finance*. Springer Verlag, 253-275

## Professional Experience

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04.2008-08.2013	<b>Graduate research assistant</b> Humboldt University of Berlin, Ladislaus von Bortkiewicz Chair of Statistics
06.2008-03.2009	<b>Graduate research assistant</b> Institute for Applied Analysis and Stochastics (WIAS) Berlin
10.2006-03.2008	<b>Undergraduate research assistant</b> Humboldt University of Berlin, Chair for Macroeconomic Policy

## Honors and Awards

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<b>04.2017</b>	Trainee Grant COST - European Cooperation in Science and Technology
<b>03.2015-02.2016</b>	Research Fellow of the CRC 649 "Economic Risk", student assistant stipend
<b>01.2014-02.2014</b>	Travel grant, Strategic Partnership with Princeton University, HU Berlin
<b>04.2012-03.2013</b>	Leibniz Graduate Student, European Mathematical Society
<b>08.2011</b>	Elsevier travel award, Bernoulli Society Satellite Meeting, Dublin WSC
<b>08.2008</b>	Fellowship grant for the 3rd Nobel Laureate Meeting in Economic Sciences
<b>04.2007-06.2007</b>	Erasmus scholarships, Universitat Pompeu Fabra
<b>09.2005-03.2006</b>	Graduate studies abroad scholarship, Romanian Ministry of Education
<b>09.2003-07.2004</b>	Erasmus scholarships, Saarland University

## Teaching Experience

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### Graduate level

#### *Erasmus University Rotterdam*

**2017** Financial Derivatives (Lecture), Winter

#### *Bucharest University of Economic Studies*

**2017** Introduction to Financial Derivatives (Lecture), Summer Course

#### *Humboldt University of Berlin*

**2015, 2011, 2009** Multivariate Statistical Analysis I (Lecture), Winter

**2012, 2010** Multivariate Statistical Analysis II (Lecture), Summer

**2014, 2010** Statistics of Financial Markets I (Lecture and tutorial), Winter

**2015, 2009** Statistics of Financial Markets II (Lecture), Summer

**2015** Advanced Methods in Quantitative Finance (Lecture), Summer

**2013, 2012** Numerical Introductory Course (Seminar), Winter

**2011** Non- and Semiparametric Modeling (Lecture), Winter

#### *Charles University Prague*

**2011** Introduction to Nonparametric Statistical Methods (Short course), Winter

#### *Hertie School of Governance*

**2008** Applied Economic Analysis (Tutorial), Winter, Teaching assistant to Professor Henrik Enderlein

### Undergraduate level

#### *Humboldt University of Berlin*

**2011, 2008** Statistics I (Tutorial), Summer, Teaching assistant to Professor Brenda Lopez-Cabrera and to Dr. Sigbert Klink

**2008** Statistics II (Tutorial), Winter, Teaching assistant to Professor Ostap Okhrin

#### *University of Havana*

**2015, 2014** Introduction to Financial Mathematics (Lecture and Tutorial), Summer Course

## Academic Visits

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<b>05.2017</b>	University of Pennsylvania, Economics Department
<b>05.2017-06.2017</b>	Aarhus University, Department of Economics and Business Economics
<b>10.2015-12.2015</b>	University of Pennsylvania, Economics Department and CIS Department
<b>09.2015</b>	Singapore Management University, SKB Institute for Financial Economics
<b>01.2014-02.2014</b>	Princeton University, Operations Research and Financial Engineering
<b>09.10.12-12.2012</b>	Princeton University, Bendheim Center for Finance
<b>03.2012</b>	Academia Sinica, Taipei
<b>11.2011</b>	University of Zurich, Institute for Banking and Finance
<b>04.2010</b>	Rutgers University, Department of Statistics and Biostatistics

## Workshops and Trainings

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<b>2015</b>	OMI-SoFiE Financial Econometrics Spring School, Brussels
<b>2013</b>	Oberwolfach Workshop, Mathematical Statistics of Partially Identified Objects
<b>2012</b>	OMI-SoFiE Financial Econometrics Summer School, Oxford
<b>2009</b>	Oberwolfach Seminar, Semiparametric and Nonparametric Regression
<b>09.2007</b>	Junior Workshop in Macroeconomics, Choosing and Processing Information
<b>06.2007</b>	Barcelona LeeX Experimental Economics Summer School in Macroeconomics

## Conference Presentations and Invited Talks

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<b>2017</b>	ERMAS, Babes-Bolyai University, Cluj-Napoca Brown Bag Seminar, Technical University Dresden Bucharest International Conference on Business Excellence, ASE Bucharest Vienna-Copenhagen Conference on Financial Econometrics, U. Vienna
<b>2016</b>	German Statistical Week, University of Augsburg
<b>2015</b>	Lunch Econometrics Seminar, University of Pennsylvania, Economics Dept.
<b>2014</b>	Computational and Financial Econometrics Conference, University of Pisa Jours fixe, Collaborative Research Center 649, Berlin NUS-Stanford Workshop in Quantitative Finance, NUS
<b>2013</b>	Princeton-Humboldt Conference, Princeton University Risk Preferences and Decisions under Uncertainty, CRC 649 Workshop, Berlin

- 2012** Texas A&M, Institute for Applied Mathematics and Computational Science  
Financial Engineering Seminar, Stevens Institute for Technology  
Wilks Statistics Seminar, Princeton University, ORFE  
Mathematical Finance Seminar, Columbia University, Department of Statistics  
Fall Seminar, Rutgers University, Department of Statistics and Biostatistics  
Fall Seminar, Indiana University Bloomington, Economics Department  
Märkische Schweiz Summer School on Statistics in Finance and Insurance  
Berlin-Dortmund Workshop, Financial Risk Measurement, Kloster Drübeck  
National Taiwan University, Graduate Institute of Statistics  
National Chiao Tung University, Institute of Statistics
- 2011** Humboldt-Princeton Conference, Humboldt University of Berlin  
Statistical Analysis of Financial Data Workshop, Opatija, Croatia  
German Statistical Week, Leipzig University  
Dynamic Statistical Models, ISI-satellite meeting, University of Copenhagen  
Pricing Kernel Puzzle Workshop, University of Konstanz  
Frontiers of Finance Conference, University of Warwick
- 2010** Symposium on Computational Finance, National University of Singapore
- 2009** Romanian-German Symposium on Mathematics, University of Sibiu

### Organized Scientific Events

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- 2016** Hilda Geiringer Lecture, Collaborative Research Center 649, Berlin
- 2013** Field Days 2013: Experiments Outside the Lab, IZA/WZB Workshop, Berlin  
Risk Preferences and Decisions under Uncertainty, CRC 649 Workshop, Berlin
- 2011** Humboldt-Princeton Conference, Humboldt University of Berlin
- 2010** Distinguished Lecture Series, Humboldt University of Berlin
- 2008** Hermann Otto Hirschfeld Lecture, Humboldt University of Berlin

### Languages

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Romanian (native), English (fluent), German (fluent)  
French (working knowledge), Spanish (basic)

## References

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**Prof. Francis X. Diebold, PhD**

University of Pennsylvania  
Department of Economics  
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**Prof. Dr. Wolfgang K. Härdle**

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