

Maria Grith

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Research Interests

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

Academic Appointments

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

Education

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

Affiliations

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

- 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

- 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

- 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

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

Honors and Awards

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

Teaching Experience

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

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

Workshops and Trainings

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

Conference Presentations and Invited Talks

2017	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
2016	German Statistical Week, University of Augsburg
2015	Lunch Econometrics Seminar, University of Pennsylvania, Economics Dept.
2014	Computational and Financial Econometrics Conference, University of Pisa Jours fixe, Collaborative Research Center 649, Berlin NUS-Stanford Workshop in Quantitative Finance, NUS
2013	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

- 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

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

References

Prof. Francis X. Diebold, PhD

University of Pennsylvania
Department of Economics
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Philadelphia, PA 19104
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Prof. Dr. Thorsten Hens

University of Zurich
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Prof. Dr. Wolfgang K. Härdle

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Prof. Dr. Jens Jackwerth

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