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** (*summa cum laude*)
Humboldt University of Berlin
Thesis: *Dynamics of Risk Attitudes*
Advisors: Wolfgang K. Härdle and Thorsten Hens

09.2005-03.2008 — **Master of Science**
Humboldt University of Berlin
Thesis: *Monetary and Fiscal Policy in a Two Country Model with Sticky Prices*
Advisor: Harald Uhlig

10.2000-01.2005 — **Bachelor equivalent in Economics**
West University of Timisoara
Specialization: *International Economic Relations*

Affiliations

2017-present Tinbergen Institute, Candidate Fellow

2017-present Erasmus Research Institute of Management, Associate Member

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

2018 **"Functional Principal Component Analysis for Derivatives of Multivariate Curves"** (with Heiko Wagner, Wolfgang K. Härdle and Alois Kneip), *Statistica Sinica*, 28: 2469-2496

2017 **"Reference-Dependent Preferences and the Empirical Pricing Kernel Puzzle"** (with Wolfgang K. Härdle and Volker Krätschmer), *Review of Finance*, 21 (1): 269-298

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

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 Krätschmer) in Jin-Chuan Duan, Wolfgang K. Härdle and James E. Gentle (Eds.), *Handbook of Computational Finance*. Springer Verlag, 253-275

Research Grants and Scholarships

2018 - 2022 Research grant: Sustainable Development Goals, Erasmus School of Economics

2015 - 2016 Research fellow grant of the CRC 649 "Economic Risk", student assistant stipend

04.2017 Trainee travel grant COST, European Cooperation in Science and Technology

01.2014-02.2014 HU travel grant: Strategic Partnership with Princeton University, HU Berlin

04.2012-03.2013 Leibniz Graduate Student travel grant, European Mathematical Society

08.2011 Elsevier travel award, Bernoulli Society Satellite Meeting, Dublin WSC

08.2008 Fellowship travel grant: 3rd Nobel Laureate Meeting in Economic Sciences

04.2007-06.2007 Erasmus study scholarship, Universitat Pompeu Fabra

09.2005-03.2006 Graduate studies abroad scholarship, Romanian Ministry of Education

09.2003-07.2004 Erasmus study scholarship, Saarland University

Teaching Experience

Graduate level

Erasmus University Rotterdam

2019	Machine Learning (Reading Group), Summer
2019, 2018	Financial Case Studies (Seminar), Winter
2019, 2018, 2017	Financial Derivatives (Lecture), Winter

Bucharest University of Economic Studies

2019, 2018	Financial Management (Short Course), Spring
2017	Introduction to Financial Derivatives (Short Course), Summer

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 Klinke
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

04.2018	University of Pennsylvania, Economics Department
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
09.1012-12.2012	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

Scientific Events Organized

2019 Machine Learning for Economics and Econometrics, EI Workshop, Rotterdam
2018 Machine Learning and Causal Inference, EI Workshop, Rotterdam
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

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
2007 Junior Workshop in Macroeconomics, Choosing and Processing Information
2007 Barcelona LeeX Experimental Economics Summer School in Macroeconomics

Conference Presentations and Invited Talks

2018 The 2nd International Conference on Econometrics and Statistics, Hong Kong
China Meeting of the Econometric Society, Shanghai
Symposium on Financial Engineering and Risk Management, Shanghai
Netherlands Econometric Study Group, Amsterdam
Erasmus Statistics Day, Rotterdam
2017 Economics, Econometrics & Finance Seminar, University of Groningen
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 DrÃijbeck
	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

Languages

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