Research Statement of Marc Van Uffelen

Introduction

My research is driven by a fascination with the intricate mechanisms of financial markets, particularly in the areas of asset pricing, trading dynamics, and derivatives. While my academic journey began in mathematics, I discovered my passion for finance towards the end of my bachelor's studies at Karlsruhe Institute of Technology. This pivotal realization set me on a path to combine my strong analytical foundation with the complexities of financial research. Currently, as a PhD candidate in the Swiss Finance Institute program at Università della Svizzera italiana, I am committed to contributing innovative insights to the understanding of financial markets.

Background and Motivation

The rigorous nature of my bachelor's training in mathematics provided me with the tools to approach complex problems systematically. However, it was during the final stages of my undergraduate studies that I realized my true interest lay in applying these tools to financial challenges. This shift inspired me to pursue a Master's in Financial Engineering at École Polytechnique Fédérale de Lausanne (EPFL), where I immersed myself in quantitative finance, gaining expertise in predictive modeling, risk management, and derivatives.

My current doctoral research builds on this foundation, combining theoretical finance with empirical analysis. Supported by the SNSF Grant SCENARIOS and the Swiss Finance Institute Scholarship, I have had the privilege of exploring fundamental questions in asset pricing and market behavior under the guidance of leading scholars.

Research Focus

My research investigates the intersection of financial theory and empirical methods. My job market paper, *From surveys and theory to statistical methods: Which predictors can we trust, and when?*, critically evaluates the reliability of various financial predictors. This work reflects my commitment to bridging theoretical insights with practical applications in finance.

Another major project, co-authored with Paul Schneider (USI) and Paul Whelan (CUHK), focuses on *What is the consumption-wealth return?*. This research explores the fundamental economic insights derived from long-run risk models.

Research Methodology and Future Goals

My approach to research combines theoretical rigor with advanced computational techniques. Leveraging programming skills in Python, R, and Matlab, I develop and apply quantitative methods to analyze asset pricing and financial markets. These skills have been instrumental in projects such as detecting crypto bubbles through options pricing, a topic I presented at SFI Research Days 2022.

My goal is to contribute to the development of predictive tools and frameworks that enhance both academic understanding and practical decision-making in finance.

Contributions to the Academic Community

Beyond research, I am dedicated to fostering knowledge and collaboration within the academic community. For example, as a teaching assistant at USI, I have helped students navigate complex topics in derivative pricing. My involvement as a PhD student representative and member of a hiring committee further reflects my commitment to service and academic leadership.

Conclusion

My journey from mathematics to finance has shaped a research trajectory that combines analytical depth with a passion for solving real-world financial challenges. By addressing foundational questions in asset pricing and market behavior, I aspire to contribute meaningful insights to the field, bridging theory and practice in innovative ways.