

# Marc Van Uffelen

Via G. Vicari 21, 6900 Lugano, Switzerland • (+41) 78 730 8325 • [vanufm@usi.ch](mailto:vanufm@usi.ch) • <https://marcswebsite.github.io>

## Personal Details

Date of birth: 2<sup>nd</sup> of October 1996

Nationality: Belgian

## Education

2019 – PRESENT

**SFI PhD program in Finance** | Università della Svizzera italiana (USI) | Switzerland

Thesis Advisor: Professor Paul Schneider    Planned completion: August 2025

2017 – 2019

**Master in Financial Engineering (5.4/6)** | École Polytechnique Fédérale de Lausanne (EPFL) | Switzerland

2014 – 2017

**Bachelor's in Mathematics** | Karlsruhe Institute of Technology (KIT) | Germany

2002 – 2014

**Basic Education** | European School Karlsruhe | Germany

## Research Interests

Asset pricing • Financial markets • Trading • Options/Derivatives

## Working Papers

- *From surveys and theory to statistical methods. Which predictors can we trust? and when?* (Job Market Paper)
- *What is the consumption-wealth return?* Co-authored with Paul Schneider (USI) and Paul Whelan (CUHK)

## Conference Presentations

DECEMBER 2024

**What is the consumption-wealth return?** | CFE-CMStatistics 2024 | London, United Kingdom

JUNE 2024

**What is the consumption-wealth return?** | SFI Research Days 2024 | Switzerland

JUNE 2022

**Detecting Crypto Bubbles through Options** | SFI Research Days 2022 | Switzerland

## Work Experience

2021 – PRESENT

**Teaching Assistant in *Arbitrage Pricing and Informatica II* | Università della Svizzera italiana (USI) | Switzerland**

2019

**Intern | Fedafin AG | Switzerland**

I helped to analyze, improve and develop different models used for credit rating and liquidity measurement.

2016 – 2017

**Student Assistant in *Calculus I, Calculus II, Introduction to Stochastics and Probability Theory* | Karlsruhe Institute of Technology (KIT) | Germany**

My job was very similar to teaching assistance, except that a teaching assistant would choose some of the exercises or topics I had to discuss.

## Grants and Fundings

2019 - 2020

**Swiss Finance Institute Scholarship for the first year of graduate studies**

## Service

2024

**Hiring Committee member for a position as Assistant Professor in Management and Organizations | Università della Svizzera italiana (USI) | Switzerland**

2023 - 2024

**PhD student representative of the Faculty of Economics | Università della Svizzera italiana (USI) | Switzerland**

## Skills

Programming: Java, R, Matlab, Python

Languages: French (C2), German (C2), English (C2), Chinese (spoken C1, written A2), Italian (B1), Dutch (A2-B1)

## References

- Professor Paul Schneider, USI, [paul.schneider@usi.ch](mailto:paul.schneider@usi.ch), +41 58 666 4516
- Professor Paul Whelan, CUHK, [paulwhelan@cuhk.edu.hk](mailto:paulwhelan@cuhk.edu.hk), +852 3943 7755
- Professor Walter Pohl, NHH, [walter.pohl@nhh.no](mailto:walter.pohl@nhh.no), +47 55 95 94 24