Dr. Michael Stollenwerk

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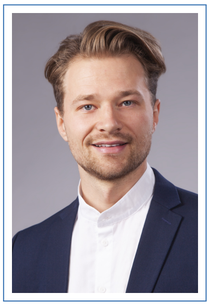

Work Experience

Since 05.2023 **Investment Risk Analyst**, *Pictet Asset Management*
I am part of the Fixed Income Investment Risk team.

2017 – 2022 **Research Associate**, *Heidelberg University*, Alfred-Weber-Institute for Economics
Teaching: Financial Econometrics, Inferential Statistics, Advanced Econometrics, Empirical Economics, Advanced Macroeconomics, Empirical Finance.
01.2020 – 11.2020: Parental Leave.
03.2021 – 06.2021: Research Stay at HEC Lausanne (Unil) at the invitation of Prof. Dr. Michael Rockinger.

2016–2017 **Research Assistant**, *University of Cologne*
Teaching: Inferential Statistics.

2007–2011 **Professional Poker Player**
Participation in World Series of Poker 2008

Education

2017 – 2023 **PhD in Economics - Financial Econometrics**, *Heidelberg University*, Alfred-Weber-Institute for Economics
Topic: Modeling and Forecasting of Realized Covariance Matrices.
Supervisor: Prof. Dr. Christian Conrad.

2017–2018 **Graduate School of Economics**, *University of Mannheim*
Guest Student

2013–2016 **Master of Science in Economics**, *University of Cologne*
Final Mark: 1.6; Major: Statistics and Econometrics; Minor: Finance.

2009–2013 **Bachelor of Science in Business Administration**, *University of Cologne*
Final Mark: 2.2; Special Courses: Finance, Economic Psychology.

Presentations at Conferences and Summer Schools

06.2022 SoFiE Summer School, *Brussels*, Methods for Empirical Asset Pricing with Large Data Sets.
06.2022 QFFE Conference & Summer School, *Marseille*, Quantitative Finance and Financial Econometrics.
05.2022 9th HKMetrics Workshop, *Mannheim*, Econometrics.
12.2021 15th International Conference on Computational and Financial Econometrics (CFE), *London*.
02.2021 8th HKMetrics Workshop, *Online*, Econometrics.
06.2018 SoFiE Summer School, *Brussels*, Big Data in Macroeconomics and Finance.
05.2018 QFFE Conference & Summer School, *Marseille*, Quantitative Finance and Financial Econometrics.
01.2018 4th HKMetrics Workshop, *Karlsruhe*, Econometrics.

Research Publications and Working Papers

Michael Stollenwerk (2022). Probability Distributions for Realized Covariance Measures, Working Paper.

url: probability_distributions_for_realized_covariance_measures.pdf

Bastian Gribisch & Michael Stollenwerk (2020). Dynamic principal component CAW models for high-dimensional realized covariance matrices, Quantitative Finance, 20:5, 799-821.

doi: https://doi.org/10.1080/14697688.2019.1701197

Skills

Languages	German (native speaker), English (fluent), French (intermediate), Spanish (basic)
Programming	MATLAB, R, LaTeX, Python, Tableau