Michael Stollenwerk

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married, two children

Education

2017–2022 **PhD Student**, *Heidelberg University*, Alfred-Weber-Institute for Economics
Topic: Modeling and Forecasting of High-Dimensional Realized Covariance Matrices.
Supervisor: Prof. Dr. Christian Conrad.

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

2014–2016 **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.

Work Experience

03.–06.2021 **Research Stay**, *HEC Lausanne*, Université de Lausanne
At the invitation of Prof. Dr. Michael Rockinger.

04.2017–09.2022 **Research Associate**, *Heidelberg University*, Alfred-Weber-Institute for Economics
Teaching: Financial Econometrics, Inferential Statistics, Advanced Econometrics, Empirical Economics, Advanced Macroeconomics, Empirical Finance.

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

2007–2011 **Online Poker Professional**
750,000$ in Winnings. Participation in World Series of Poker 2008

Research Publications and Working Papers

Michael Stollenwerk (2022). Probability Distributions and GAS Models for Realized Covariance Matrices, Working Paper.
url: rc_distributions_matter.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`

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.

Skills

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

Interests and Volunteering

I play basketball at the local club *HTV Heidelberg* and am interested in Economics, Finance and Current Affairs in general (long-term subscriber to *The Economist*).

I tutor school children from asylum seeking families (*Asylum Work Group Heidelberg*). I represented the interests of the PhD students of the Alfred-Weber-Institute for economics in the implementation of the *HeiDocs Quality program*.

References

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