

Sebastian Alexander Gehricke

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Otago Business School
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Education

PhD in Finance	University of Otago (UO)	2015 - 2018
Supervisor: Professor Jin Zhang		
Thesis title: VIX Futures ETN Market		
Master of Business in Finance	UO	2013 - 2015
Supervisor: Professor Jin Zhang		
Thesis title: Modeling VXX Price; Overall GPA: A		
Bachelor of Commerce in Finance	UO	2010 - 2012
GPA: A-		

Research interests Derivatives, Financial Econometrics and Asset Pricing

Publications

1. **Gehricke, Sebastian A.**, and Jin E. Zhang, 2018, Modeling VXX, *Journal of Futures Markets*, Accepted, ABDC A

Working Papers

1. **Gehricke, Sebastian A.**, and Jin E. Zhang, 2015, The VIX futures ETN market, Paper presented at the 6th Auckland Finance Meeting, 16-18 December 2016, AUT, Auckland, New Zealand.
2. **Gehricke, Sebastian A.**, and Jin E. Zhang, 2017, Modeling VXX under jump-diffusion with stochastic long-term mean, Working paper, UO.
3. **Gehricke, Sebastian A.**, and Jin E. Zhang, 2017, VXX options, Work in-progress, UO.
4. **Gehricke, Sebastian A.**, and Jin E. Zhang, 2016, New Zealand stock market returns and macro-factors, Paper presented at the Reserve Bank of New Zealand, October 2016.

Teaching Interests BSNS114 *Financial Decision Making*, FINC203 *Financial Data Analysis*, FINC306 *Derivatives*, among others.

Teaching Experience

Guest-Lecturer	UO	2015 - present
<ul style="list-style-type: none"> • FINC306 <i>Derivatives</i> (2016 Teaching Satisfaction Rate of 90%, see attached UO report), 50% of lecturing in 2016 and 25% in 2015. • FINC405 <i>Mathematical Finance</i>, Teaching four 2-hour lectures in 2017. 		
Tutor	UO	2014 - present
<ul style="list-style-type: none"> • BSNS114 <i>Financial Decision Making</i>, FINC203 <i>Financial Data Analysis</i>, FINC306 <i>Derivatives</i>. • Tutoring students for the centres of Maori, Pacific Island and the Disabilities and Support. 		

Sebastian A. Gehricke

Services

Postgraduate Department rep. UO Jun 2016 - present

- Organizing gatherings and a Maori Culture and Language learning event for Otago Business School Post-graduates.

Ad-Hoc Reviewer *Journal of Banking and Finance* Oct 2016 - Dec 2016

Consultant Jan 2016 - present

- EBT Management*: Investment product development, back-testing and marketing material
- Cross-Hill Domes*: Luxury accommodation project, feasibility study and business plan to acquire funding
- Studio Tula*: Pro-bono cash-flow forecasting and feasibility study for funding

Honours and Awards

- 2017 - 3rd place in the Commerce division 3-minute-thesis (NZ\$100)
- 2016 - Invited Academic Visitation at the Reserve Bank of New Zealand
- 2016 - Best PhD Student Paper award at the New Zealand Finance Colloquium (NZ\$1,000)
- 2015 - UO Doctoral scholarship (NZ\$25,000 p.a. plus tuition fees)
- 2014 - T K Cowan Scholarship in Accounting and Finance (NZ\$1,000)
- 2012 - Exchange student to the University of Texas at Austin for the fall semester, supported by Alumni of the UO in America Inc. award (NZ\$1,000)

Skills

- Software:** SAS, Matlab, Maple, Excel, Latex, etc.
- Databases:** Bloomberg, Datastream, S&P Capital IQ, CRSP, Thomson and Reuters Tick History (SIRCA), etc.
- Languages:** English (native), German (native).

Referees

Jin Zhang
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Chairman, Postgraduate Committee
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