Stefan Voigt

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Contact Information

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Publications and Working Papers

Liquidity, and Price Informativeness in Blockchain-Based Markets
Job Market Paper

Large-Scale Portfolio Allocation Under Transaction Costs and Model Uncertainty
with Nikolaus Hautsch
Journal of Econometrics (2019), 211 (1), 211-240

Building Trust Takes Time: Limits to Arbitrage in Blockchain-Based Markets
with Nikolaus Hautsch and Christoph Scheuch
(formerly circulated as *Limits to Arbitrage in Markets with Stochastic Settlement Latency*)

Work in Progress

Posterior Inference for Portfolio Weights
with Christoph Frey and Winfried Pohlmeier

Employment

Starting Sep 2020	Tenure-track Assistant Professor of Finance, *University of Copenhagen*

Education

Since Sep 2015	Ph.D. Candidate, *Vienna Graduate School of Finance* (expected graduation: May 2020)
Oct 2019 - Nov 2019	Visiting Ph.D. student at *Northwestern University, Kellogg School of Management*, Evanston, USA
Apr 2013 - Aug 2015	M. Sc. Mathematical Finance, *University of Konstanz*
Mar 2014 - Aug 2014	Visiting student at *Kansai University*, Osaka, Japan
Oct 2009 - Sep 2012	B. Sc. Mathematical Finance, *University of Konstanz*
Aug 2011 - Jan 2012	Visiting student at *Plekhanov Russian University of Economics*, Moscow, Russia

Presentations

Presentation (P), Presentation by co-author (C), Invited talk (I), scheduled (*)

2020	Western Finance Association (P*), VU Amsterdam (I), Amsterdam Business School (I), NHH Bergen (I), University of Copenhagen (I), Copenhagen Business School (I), Brandeis International Business School (I), New Economic School (I), Higher School of Economics (I), University of Heidelberg (I)
2019	European Finance Association (C), 2nd Toronto FinTech Conference (P), 12th Annual SoFiE Conference (P), Northwestern University (I), Financial Intermediation Research Society (C), 3rd SAFE Market Microstructure Conference (P), Market Microstructure: The CFM-Imperial Workshop (C), 4th Vienna Workshop on High-Dimensional Time Series in Macroeconomics and Finance (P, C), Perm Winter School (I),Market Microstructure and High Frequency Data, Chicago (C), 4th International Workshop in Financial Econometrics, Maceiò (C), Quantitative Finance Workshop, National University of Singapore (C), Vienna Congress on Mathematical Finance (C), International Conference on Data Science in Finance (C), VGSF Conference (P), 5th Konstanz Lancaster Workshop on Finance and Econometrics (P)
2018	Macro and Econometrics Seminar University of Heidelberg (I), Brownbag Seminar Mathematics, WU Vienna (I), International Conference on Quantitative Finance and Financial Econometrics (P), Frontiers in High-Frequency Financial Econometrics (C), International Conference on Data Science in Finance with R (P), 4th Konstanz-Lancaster Workshop on Finance and Econometrics (I), Crypto Valley Blockchain Conference (C), Perm Summer School on Blockchain and Cryptomarkets (I), Rotterdam Seminars Econometric Institute (C), Research Seminar University of Vienna (P), Research Seminar University of Graz (C), Research Seminar CUNEF (C), VGSF Conference (P), 12th International Conference on Computational and Financial Econometrics (P), Finance Days, Graz (C)
2017	10th annual SoFiE conference (C), Vienna-Copenhagen Conference on Financial Econometrics (P), 70th European Meeting of the Econometric Society (P), Conference on Big Data in Predictive Dynamic Econometric Modeling (C), Conference on Stochastic Dynamical Models in Mathematical Finance, Econometrics, and Actuarial Sciences (C), FMA European Conference (P), 3rd Vienna Workshop on High-Dimensional Time Series in Macroeconomics and Finance (P), 4th annual conference of the IAAE (P), Annual Conference of the German Economic Association (C), 11th International Conference on Computational and Financial Econometrics (C), RIDE Seminar at Royal Holloway (C), Nufield Econometrics/INET Seminar (C), Research seminar at University Cologne (C), 1st Workshop on "New Frontiers in Financial Markets" (C), VGSF Conference (P)
2016	VGSF Conference (P), SoFIE conference on Financial Econometrics and Asset Pricing (P)
2015	3th annual conference of the IAAE (C), ESOBE (P)

Teaching Experience

Fall 2018	International Financial Management II (Lecturer, Bachelor Level) *Evaluations: 1.30 and 1.40 / Scale: 1 (excellent) to 6 (unsatisfactory)*
Fall 2018	Revision Course in Asset Management (Lecturer, Master Level) *Evaluation: 1.28 / Scale: 1 (excellent) to 6 (unsatisfactory)*
Fall 2017	Revision Course in Asset Management (Lecturer, Master Level) *Evaluation: 1.37 / Scale: 1 (excellent) to 6 (unsatisfactory)*

Fall 2017	Gutmann Private Wealth Seminar (Teaching Assistant, Master Level)
Spring 2017	Econometrics with R (Teaching Assistant, Master Level)
Since Fall 2016	Bachelor Thesis supervision in the field of Asset Pricing and Blockchain

Professional Service

Referee for *International Journal of Forecasting*, *Quantitative Finance*, *Computational Management Science*
Organization of the Brown Bag Seminar at WU (Fall 2018 - Spring 2019)
Ph.D. Student Representative at VGSF (Fall 2017 - Fall 2019)

Non-Academic Professional Experience

Apr 2010 - Oct 2015	Student research assistant at the University of Konstanz *Chair of Economics and Econometrics, Prof. Dr. Pohlmeier*
Jul 2013 - Oct 2014	Freelancer at SETCO Steelhouse Energy Trading Ltd., Berlin *Algorithmic Trading Development*
Oct 2012 - Feb 2013	Internship at Finbridge GmbH & Co Kg, Bad Homburg *Business Consulting*
Feb 2012 - Apr 2012	Internship at Deutsche Bank, Frankfurt *DB Research*

Personal Capability

EDP-Knowledge	Python, R, Matlab, SQL, EViews, LaTeX, MS Office, Datastream
Language Skills	German (native), English (fluent), Spanish (basic) and Japanese (basic)

References

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