

CONTACT INFORMATION

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PUBLICATIONS AND WORKING PAPERS

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**Large-Scale Portfolio Allocation Under Transaction Costs and Model Uncertainty**

with Nikolaus Hautsch

*Journal of Econometrics* (2019), 211 (1), 211-240**Integrating Factor Models**

with Doron Avramov, Si Cheng and Lior Metzker

*The Journal of Finance* (forthcoming)**Building Trust Takes Time: Limits to Arbitrage in Blockchain-Based Markets**

with Nikolaus Hautsch and Christoph Scheuch

*submitted***Non-standard Errors**

with Albert J. Menkveld et al.

**Market Response to a VIX Impulse**

with Albert J. Menkveld and Nikolaus Hautsch

**Liquidity, and Price Informativeness in Blockchain-Based Markets**WORK IN PROGRESS

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**Posterior Inference for Portfolio Weights**

with Christoph Frey and Winfried Pohlmeier

EMPLOYMENT

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Since Aug 2020	Tenure-track Assistant Professor of Finance, <i>University of Copenhagen</i>
Since Aug 2020	Research Scholar at the <i>Danish Finance Institute</i>
Oct - Nov 2022	Visiting researcher, Finance Department, VU Amsterdam, faculty sponsor Prof. Albert J. Menkveld

EDUCATION

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Sep 2015 - July 2020	Ph.D. Candidate, <i>Vienna Graduate School of Finance</i>
Oct 2019 - Nov 2019	Visiting Ph.D. student at <i>Northwestern University, Kellogg School of Management</i> , Evanston, USA
Apr 2009 - Aug 2015	B. Sc. and M. Sc. Mathematical Finance, <i>University of Konstanz</i> Visiting stays at <i>Kansai University</i> , Osaka, Japan and <i>Plekhanov Russian University of Economics</i> , Moscow, Russia

## PRESENTATIONS

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Invited talk (I), scheduled(\*)

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|------|---|
| 2022 | Lancaster University, VSFX 2022(I), VU Amsterdam(I), SoFiE 2022, useR!2022, International Conference on Data Science in Finance with R, Danish Finance Institute (DFI), Finansforbundet i Danske Bank (I), A.P. Møller Maersk (I), SoFiE Conference Cambridge, 4th Future of Financial Information Conference, FIRS 2022, QFFE 2022, Swiss Society for Financial Market Research, Blockchain Lab EAFIT (I), IT University Copenhagen (I)  |
| 2021 | 4th UWA Blockchain and Cryptocurrency Conference, the 3rd Berlin Conference on Cryptocurrencies in a Digital Economy (I), CFE 2021 (I), 34th Australasian Finance and Banking Conference, King's College London (I), Swiss Society for Financial Market Research (I), Stevens Institute of Technology Conference on Financial Innovation(I), European Blockchain Center(I), QA Credit Suisse Seminar (I), Decentralized Systems København (I), 5th SAFE Market Microstructure Conference (I)                  |
| 2020 | CFE 2020 (I), NHH Young Finance Research Seminar (I), Western Finance Association, 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, 2nd Toronto FinTech Conference, 12th Annual SoFiE Conference, Northwestern University (I), Financial Intermediation Research Society, 3rd SAFE Market Microstructure Conference, 4th Vienna Workshop on High-Dimensional Time Series in Macroeconomics and Finance, Perm Winter School (I), VGSF Conference, 5th Konstanz Lancaster Workshop on Finance and Econometrics  |
| 2018 | Macro and Econometrics Seminar University of Heidelberg (I), Brownbag Seminar Mathematics, WU Vienna (I), International Conference on Quantitative Finance and Financial Econometrics, International Conference on Data Science in Finance with R, 4th Konstanz-Lancaster Workshop on Finance and Econometrics (I), Perm Summer School on Blockchain and Cryptomarkets (I), Research Seminar University of Vienna, VGSF Conference, 12th International Conference on Computational and Financial Econometrics |
| 2017 | 10th annual SoFiE conference, Vienna-Copenhagen Conference on Financial Econometrics, 70th European Meeting of the Econometric Society, Conference on Big Data in Predictive Dynamic Econometric Modeling, FMA European Conference, 3rd Vienna Workshop on High-Dimensional Time Series in Macroeconomics and Finance, 4th annual conference of the IAAE, 11th International Conference on Computational and Financial Econometrics, VGSF Conference  |
| 2016 | VGSF Conference, SoFiE conference on Financial Econometrics and Asset Pricing   |
| 2015 | ESOB  |

## TEACHING EXPERIENCE

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|-------------|---|
| Spring 2022 | Advanced Empirical Finance: Topics and Data Science (Lecturer, Master Level)  |
| Fall 2021   | Corporate Finance and Incentives (Lecturer, Master Level)   |
| Spring 2021 | Seminar Blockchain Economics (Lecturer, Master Level)<br>Advanced Empirical Finance: Topics and Data Science (Lecturer, Master Level) |

Fall 2020	Corporate Finance and Incentives (Lecturer, Master Level)
Fall 2018	International Financial Management II (Lecturer, Bachelor Level) <i>Evaluations: 1.30 and 1.40 / Scale: 1 (excellent) to 6 (unsatisfactory)</i>
Fall 2018	Revision Course in Asset Management (Lecturer, Master Level) <i>Evaluation: 1.28 / Scale: 1 (excellent) to 6 (unsatisfactory)</i>
Fall 2017	Revision Course in Asset Management (Lecturer, Master Level) <i>Evaluation: 1.37 / Scale: 1 (excellent) to 6 (unsatisfactory)</i>
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, GRANTS AND PRIZES

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Member of the Danish Financial Supervisory Authority working group on Blockchain and Decentralized Finance (since 2022)

Referee for *The Journal of Finance*, *Management Science*, *Journal of Financial Econometrics*, *International Journal of Forecasting*, *Quantitative Finance*, *Financial Analyst Journal*, *Empirical Economics*, *Financial Review*, *Computational Management Science*

EPRN grant *Whom to regulate in Decentralized Finance?* (32.000 €)

Member of the Organizing Committee for Vienna-Copenhagen Conference on Financial Econometrics 2022

Program Committee for Vienna Symposium on Foreign Exchange Markets 2021 & 2022

Program Committee for European Winter Finance Summit 2022

Danish Finance Institute Teaching Award 2022 (50.000 DKK)

Winner of the WU Best Paper Award 2020

High Potential Contact Weeks funding 2019 (3.000 €)

Organization of the Brown Bag Seminar at WU (Fall 2018 - Spring 2019) and the Finance Research Unit Seminar Series at KU (Since 2020)

Ph.D. Student Representative at VGSF (Fall 2017 - Fall 2019)

## REFERENCES

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### **Nikolaus Hautsch**

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