

CONTACT INFORMATION

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Address	Københavns Universitet, Øster Farimagsgade 5, Bygning 26, 1353 København K
Phone	+45 44 11 61 04
E-mail	stefan.voigt@econ.ku.dk
Web	www.voigtstefan.me

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

forthcoming, *The Journal of Finance***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*)**Market Response to A Fear 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

**Floor Trading during a Pandemic**

with Nikolaus Hautsch, Christian Westheide and Ruihong Huang

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>
January 2022	Visiting researcher, Finance Department, VU Amsterdam, faculty sponsor Prof. Albert J. Menkveld

EDUCATION

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Sep 2015 - July 2002	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>
Aug 2011 - Jan 2012	Visiting student at <i>Plekhanov Russian University of Economics</i> , Moscow, Russia
Mar 2014 - Aug 2014	Visiting student at <i>Kansai University</i> , Osaka, Japan

## PRESENTATIONS

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Invited talk (I), scheduled(\*)

2022	Blockchain Lab EAFIT (I*), IT University Copenhagen
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	ESOBE

## TEACHING EXPERIENCE

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Fall 2021	Corporate Finance and Incentives (Lecturer, Master Level)
Spring 2021	Seminar Blockchain Economics (Lecturer, Master Level) 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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Referee for *Management Science*, *Journal of Financial Econometrics*, *International Journal of Forecasting*, *Quantitative Finance*, *Empirical Economics*, *Financial Review*, *Computational Management Science*

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

Winner of the WU Best Paper Award 2020 (7.000 €)

High Potential Contact Weeks funding 2019 (3.000 €)

Organization of the Brown Bag Seminar at WU (Fall 2018 - Spring 2019)

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

## PERSONAL CAPABILITY

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EDP-Knowledge	Python, R, Matlab, SQL, EViews, L <sup>A</sup> T <sub>E</sub> X, MS Office, Datastream
Language Skills	German (native), English (fluent), Spanish (basic) and Japanese (basic)

## REFERENCES

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### **Nikolaus Hautsch**

Professor of Finance and Statistics

University of Vienna

Oskar-Morgenstern-Platz 1, 1090 Vienna

Phone: +43 1 4277 38680

E-mail: nikolaus.hautsch@univie.ac.at

### **Josef Zechner**

Professor of Finance

Vienna University of Economics and Business

Welthandelsplatz 1, 1020 Vienna

Phone: +43 1 31336 6301

E-Mail: josef.zechner@wu.ac.at

### **Torben G. Andersen**

Nathan S. and Mary P. Sharp Professor of Finance

Kellogg School of Management

2211 Campus Drive Evanston, Illinois 60208

Phone: +1 847 467 1285

E-mail: t-andersen@kellogg.northwestern.edu

### **Albert J. Menkveld**

Professor of Finance

VU University Amsterdam

De Boelelaan 1105, 1081 HV Amsterdam

Phone: +31 20 5986130

E-Mail: albertjmenkveld@gmail.com