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RESEARCH INTERESTS	Asset Pricing, Commodity Markets, Financial Econometrics, Macroeconomics	
EMPLOYMENT	University of Notre Dame, Mendoza College of Business Assistant Professor of Finance, 2015 - present	
VISITS	University of Chicago, Booth School of Business Visiting Assistant Professor of Finance, 2017-2018	
EDUCATION	Northwestern University, Kellogg School of Management , Evanston, IL Ph.D., Finance, 2015 <ul style="list-style-type: none"> • Advisors: Robert Korajczyk, Torben Andersen, Ravi Jagannathan, Lawrence Christiano University of Augsburg , Augsburg, Germany Dr. rer. pol., Institute of Statistics, 2009 Diplom in Business Economics, 2005	
REFEREED PUBLICATIONS	Market Reaction to Corporate Press Releases <i>with Anna Scherbina and Bernd Schlusche</i> <u>Journal of Financial and Quantitative Analysis</u> , 2013, 48, 1207—1240. Growth Optimal Investment Strategy: The Impact of Reallocation Frequency and Heavy Tails <i>with Günter Bamberg</i> <u>German Economic Review</u> , 2012, 13, 228240. Data Snooping and Market-Timing Rule Performance <i>with Bernd Schlusche</i> <u>Journal of Financial Econometrics</u> , 2011, 9, 550—581. On the non-existence of conditional value-at-risk under heavy tails and short sales <i>with Günter Bamberg</i> <u>OR Spectrum</u> , 32, 49-60, 2010.	
WORKING PAPERS	Monetary Momentum <i>with Michael Weber</i> Beating A Random Walk <i>with Peter Easton and Peter Kelly</i> Monetary Policy Slope and the Stock Market <i>with Michael Weber</i>	

Dissecting Characteristics Nonparametrically

with Joachim Freyberger and Michael Weber

Liquidity Timing in Commodity Markets and the Impact of Financialization

with Andrew Thompson

Properties of Risk Parity Portfolios

with Ravi Jagannathan and Tongshu Ma

PRESENTATIONS * indicates presentation by co-author

(INCLUDES
SCHEDULED)

- 2018 American Finance Association, Financial Accounting and Reporting*, European Winter Finance Conference, Midwest Finance Association*
- 2017 American Economics Association*, The European Winter Finance Summit*, HEC-McGill Winter Finance Workshop*, Revelstoke Finance Conference*, Texas Finance Festival, SFS Cavalcade, Financial Intermediation Research Society (FIRS), Society of Economic Dynamics (SED), Luxembourg Asset Management Summit, National Bureau of Economic Research - Summer Institute (NBER), Colorado Finance Summit
- 2016 Commodity Markets Conference, European Finance Association (EFA), European Economics Association (EEA), Wabash River Conference, University of Notre Dame, 7th Ifo Conference on Macroeconomics and Survey Data, Santiago Finance Workshop*, TAU Finance Conference, Annual Meeting of the Financial Research Association (FRA)
- 2015 University of Rochester, University of Notre Dame, SUNY Buffalo, Tulane University, CUNY Baruch, University of New South Wales, Bluecrest, Barclays, Cornerstone Research, Analysis Group, Kellogg School of Management
- 2013 Kellogg School of Management (Quantitative Finance Seminar), FMA Chicago
- 2012 Kellogg School of Management
- 2010 University of Pennsylvania (Econometrics Lunch*), Berkeley (Finance Lunch*), BlackRock (San Francisco*), BlackRock (London), FMA New York

PROFESSIONAL
EXPERIENCE

ATACAMA Capital GmbH, Quantitative Researcher

2010–2015

AWARDS

Kellogg School of Management Fellowship

2010–2015

AFA Travel Grant

2014

Deutsches Aktieninstitut – Prize for Master’s Thesis

2007

German Academic Exchange Service Scholarship

2004

University of Pittsburgh Fellowship

2004

PROFESSIONAL
MEMBERSHIPS

American Finance Association, American Economic Association, Econometric Society,
European Finance Association

REFERENCES

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