Stefan VOIGT August 2024

CONTACT INFORMATION

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PUBLICATIONS AND WORKING PAPERS

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 (2023), 78, 1593-1646

Building Trust Takes Time: Limits to Arbitrage for Blockchain-Based Assets
with Nikolaus Hautsch and Christoph Scheuch
Review of Finance (2024), 28 (4), 1345–1381

Non-standard Errors
with Albert J. Menkveld et al.
The Journal of Finance (2024), 79, 2339-2390

BOOKS

Tidy Finance with R (www.tidy-finance.org)
with Christoph Scheuch and Patrick Weiss
ISBN: 9781032389349, CRC Press, Chapman & Hall

Tidy Finance with Python (www.tidy-finance.org)
with Christoph Frey, Christoph Scheuch and Patrick Weiss
ISBN: 9781032676418, CRC Press, Chapman & Hall

WORK IN PROGRESS

Market Response to a VIX Impulse
with Albert J. Menkveld and Nikolaus Hautsch

The DeFi Dilemma
with Aron Bodisz and Nikolaus Hautsch

Trimming the garden of forking paths
with Patrick Weiss, Gregor Kastner, and Luis Gruber

EMPLOYMENT

Since Aug 2020	Tenure-track Assistant Professor of Finance, *University of Copenhagen* Affiliation with the European Blockchain Center and the Pioneer Centre for Artificial Inteligence
Since Aug 2020	Research Scholar at the *Danish Finance Institute*
Oct - Nov 2022	Visiting researcher, Finance Department, *VU Amsterdam*, faculty sponsor Prof. Albert J. Menkveld

EDUCATION

Sep 2015 - July 2020	Ph.D. Candidate, *Vienna Graduate School of Finance*
Oct 2019 - Nov 2019	Visiting Ph.D. student at *Northwestern University, Kellogg School of Management*

Apr 2009 - Aug 2015	B. Sc. and M. Sc. Mathematical Finance, *University of Konstanz*

Presentations

2024	CREST, Frontiers in DeFi, Knut Wicksell Conference on Crypto and Fintech, IT University Copenhagen
2023	EAFIT, U.S. Securities and Exchange Commission, Torino DeFi Conference
2022	Lancaster University, VSFX 2022, VU Amsterdam, SoFiE 2022, useR!2022, International Conference on Data Science in Finance with R, Danish Finance Institute (DFI), Finansforbundet i Danske Bank, A.P. Møller Maersk, SoFiE Conference Cambridge, 4th Future of Financial Information Conference, FIRS 2022, QFFE 2022, Swiss Society for Financial Market Research, Blockchain Lab EAFIT, IT University Copenhagen
2021	4th UWA Blockchain and Cryptocurrency Conference, the 3rd Berlin Conference on Crypto-Currencies in a Digital Economy, CFE 2021, 34th Australasian Finance and Banking Conference, King's College London, Swiss Society for Financial Market Research, Stevens Institute of Technology Conference on Financial Innovation, European Blockchain Center, QA Credit Suisse Seminar, Decentralized Systems København, 5th SAFE Market Microstructure Conference
2020	CFE 2020, NHH Young Finance Research Seminar, Western Finance Association, VU Amsterdam, Amsterdam Business School, NHH Bergen, University of Copenhagen, Copenhagen Business School, Brandeis International Business School, New Economic School, Higher School of Economics, University of Heidelberg
2019	European Finance Association, 2nd Toronto FinTech Conference, 12th Annual SoFiE Conference, Northwestern University, Financial Intermediation Research Society, 3rd SAFE Market Microstructure Conference, 4th Vienna Workshop on High-Dimensional Time Series in Macroeconomics and Finance, Perm Winter School, VGSF Conference, 5th Konstanz Lancaster Workshop on Finance and Econometrics
2018	Macro and Econometrics Seminar University of Heidelberg, Brownbag Seminar Mathematics, WU Vienna, 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, Perm Summer School on Blockchain and Cryptomarkets, Research Seminar University of Vienna, VGSF Conference, 12th International Conference on Computational and Financial Econometrics
Before 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 VGSF Conference, SoFIE conference on Financial Econometrics and Asset Pricing, ESOBE

Teaching Experience

Since 2021	Advanced Empirical Finance: Topics and Data Science (Lecturer, MSc)
Spring 2021	Seminar Blockchain Economics (Lecturer, MSc)

Since 2020	Corporate Finance and Incentives (Lecturer, MSc)
Fall 2018	International Financial Management II (Lecturer, BSc) *Evaluations: 1.30 and 1.40 / Scale: 1 (excellent) to 6 (unsatisfactory)*
Fall 2017 - 2018	Revision Course in Asset Management (Lecturer, MSc) *Evaluation: 1.37 and 1.28 / Scale: 1 (excellent) to 6 (unsatisfactory)*
Fall 2017	Gutmann Private Wealth Seminar (Teaching Assistant, MSc)
Spring 2017	Econometrics with R (Teaching Assistant, MSc)
Since Fall 2016	Bachelor Thesis supervision in the field of Asset Pricing and Blockchain

Professional Service

Member of the Danish Financial Supervisory Authority working group on Blockchain and Decentralized Finance (since 2022)
Member of the Fintech Forum of the Danish Financial Supervisory Authority (since 2023)
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*
Reviewer for *Canada Foundation for Innovation*, *Deutsche Forschungsgemeinschaft*, *Social Sciences and Humanities Research Council of Canada*
Organizing Committee for Vienna-Copenhagen Conference on Financial Econometrics 2022
Program Committee for Vienna Symposium on Foreign Exchange Markets 2021, 2022, 2023, European Winter Finance Summit 2022, Future of Financial Information 2023
Organization of the Brown Bag Seminar at WU (Fall 2018 - Spring 2019) and the Finance Research Unit Seminar Series at KU (Since 2020)

Grants and Prices

LTI@UniTO Fellowship 2025 (6.000 €)
Research Grant from the Chaire Fintech at University Paris Dauphine - PSL (8.000 €)
Data Lab Digital Infrastructure Research Grant 2024 (25.000 DKK)
Danish Finance Institute Teaching Award 2022 (50.000 DKK)
EPRN grant *Whom to regulate in Decentralized Finance?* (240.000 DKK)
Winner of the WU Best Paper Award 2020 (7.000 €)
High Potential Contact Weeks funding 2019 (3.000 €)
Ph.D. Student Representative at VGSF (Fall 2017 - Fall 2019)

References

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