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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
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

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| Since Aug 2020 | Tenure-track Assistant Professor of Finance, <i>University of Copenhagen</i> Affiliation with the European Blockchain Center and the Pioneer Centre for Artificial Intelligence |
| Since Aug 2020 | Research Scholar at the <i>Danish Finance Institute</i> |
| Oct - Nov 2022 | Visiting researcher, Finance Department, <i>VU Amsterdam</i> |
| Jan - Feb 2025 | Visiting research fellow at Collegio Carlo Alberto |

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> |
| Apr 2009 - Aug 2015 | B. Sc. and M. Sc. Mathematical Finance, <i>University of Konstanz</i> |

PRESENTATIONS

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| 2025 | 2nd Tech4Finance Conference at Université Paris Dauphine, BIGFI/Finance seminar at Copenhagen Business School, Oxford-Man Institute at the University of Oxford, University of Konstanz, Durham University, EIA Business School, Collegio Carlo Alberto, Joint Research Centre - European Commission, European Winter Finance Summit 2025 (discussant) |
| 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 Cryptocurrencies 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 |
| Before 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, 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

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| 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) <i>Evaluations: 1.30 and 1.40 / Scale: 1 (excellent) to 6 (unsatisfactory)</i> |
| Fall 2017 - 2018 | Revision Course in Asset Management (Lecturer, MSc) <i>Evaluation: 1.37 and 1.28 / Scale: 1 (excellent) to 6 (unsatisfactory)</i> |
| 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, 2025, Future of Financial Information 2023, 2024, 2025

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 PRIZES

INQUIRE Europe Research funding (10.000 €, with Patrick Weiss)

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

Nikolaus Hautsch

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