Florian Weigert

Born in Nuremberg, Germany • German Citizen • Marital Status: Married
Institute for Financial Analysis, Rue A.-L. Breguet 2, 2000 CH-Neuchâtel

Contact Information

Prof. Dr. Florian Weigert — Phone: +41 - 79 - 907 8416
Mail: florian.weigert@unine.ch — LinkedIn: Florian Weigert

Own Research Homepage: `https://www.florian-weigert.com`

Employment

University of Neuchâtel, Switzerland — Feb. 2020 - present

Full Professor of Financial Risk Management

- Executive Director of the Master in Finance (MScF) Program
- Teaching on the Master and Bachelor Level

University of St. Gallen, Switzerland — Feb. 2014 - Jan. 2020

Assistant Professor of Finance

- Executive Director of the Master in Banking and Finance (MBF) Program
- Teaching on the Master and Ph.D. Level, Executive Education

Visiting Research Positions

New York University, USA — Nov. 2019 - Dec. 2019

Visiting Scholar at the Stern School of Business

Georgetown University, USA — Apr. 2017

Visiting Scholar at the McDonough School of Business

Georgia State University, USA — Apr. 2013 - May 2013

Visiting Scholar at the Robinson College of Business

University of Texas at Austin, USA — Jan. 2011 - May 2011

Visiting Scholar at the McCombs School of Business

Education

University of St. Gallen, Switzerland — Feb. 2014 - Jan. 2020

Venia Legendi in Finance

- Habilitation: 'Essays on Hedge Funds, Mutual Funds, Asset Pricing, and Banks'

University of Mannheim, Germany — Aug. 2009 - Jan. 2014

Ph.D. Student of the Doctoral Program in Finance (CDSB)

- Dissertation: 'Crash Aversion and Extreme Dependence Structures in Asset Pricing'
- Evaluation: Summa Cum Laude (Excellent)

University of Erlangen-Nuremberg, Germany — Sep. 2002 - Jul. 2008

Diploma in Financial Mathematics (M.Sc. equivalent)

- GPA: 1,3 (Excellent) (Range: 1.0 (Best) - 5.0 (Worst))
- Exchange Year: University of Bath (UK), School of Management

Research Interests

Empirical Asset Pricing, Hedge Funds, Mutual Funds, Behavioral Finance

Publications

'Multivariate Crash Risk' (with Fousseni Chabi-Yo and Markus Huggenberger), Journal of Financial Economics, 2021, Forthcoming

'Joint Extreme Events in Equity Returns and Liquidity and their Cross-Sectional Pricing Implications' (with Stefan Ruenzi and Michael Ungeheuer), Journal of Banking and Finance, 2020, 115, Article 105,809

'Factor Exposure Variation and Mutual Fund Performance' (with Manuel Ammann and Sebastian Fischer), Financial Analyst Journal, 2020, 76, pp. 101-118

'Regulatory Stress Testing and Bank Performance' (with Lukas Ahnert, Pascal Vogt, and Volker Vonhoff), European Financial Management, 2020, 26, pp. 1449-1488

'Cash Holdings of European Mutual Funds' (with Frank Graef, Pascal Vogt, and Volker Vonhoff), Finance Research Letters, 29, 2019, pp. 285-291

'Crash Sensitivity and the Cross-Section of Expected Stock Returns' (with Fousseni Chabi-Yo, and Stefan Ruenzi), Journal of Financial and Quantitative Analysis, 53, 2018, pp. 1059-1100

'Momentum and Crash Sensitivity' (with Stefan Ruenzi), Economics Letters, 165, 2018, pp. 77-81

'Tail Risk in Hedge Funds: A Unique View from Portfolio Holdings' (with Vikas Agarwal and Stefan Ruenzi), Journal of Financial Economics, 125, 2017, pp. 610-636

'Does Foreign Information Predict the Returns of Multinational Firms Worldwide?' (with Christian Finke), Review of Finance, 21, 2017, pp. 2199-2248

'Crash Aversion and the Cross-Section of Expected Stock Returns Worldwide', Review of Asset Pricing Studies, 6, 2016, pp. 135-178

'Does Female Management Representation Influence Firm Performance? Evidence from Luxembourg banks' (with Regina M. Reinert, and Christoph H. Winnefeld), Financial Markets and Portfolio Management, 30, 2016, pp. 113-136

'An Empirical Comparison of Multivariate Copula Models' (with Matthias Fischer, Christian Koeck, and Stephan Schlueter), Quantitative Finance, 9, 2009, pp. 839-854

Working Papers

'Unobserved Performance of Hedge Funds' (with Vikas Agarwal and Stefan Ruenzi)

2018 Paris HF & PE Conference, 2018 Cambridge FMA Consortium, 2018 SGF Conference, 2018 Rotterdam AM Conference, 2019 FIRS Conference, 2020 AFA Conference Paper

'Hedge Funds and the Positive Idiosyncratic Volatility Effect' (with Turan Bali)

2019 Cologne Asset Management Colloquium Paper, 2020 CFR Virtual Seminar Series Paper

'Hurricane Risk and Asset Prices' (with Alexander Braun and Julia Braun)

2021 DGF Paper

'Back to the Roots: Ancestral Origin and Mutual Fund Manager Portfolio Choice' (with Manuel Ammann, Alexander Cochardt, and Simon Straumann)

2021 DGF Paper

'Option Return Predictability with Machine Learning and Big Data' (with Turan Bali, Heiner Beckmeyer, and Mathis Moerke)

Prizes and Grants

SNF Research Grant for the Research Visit at New York University (2019, Amount: 7.200 CHF)

Top Publication Grant from the University of St. Gallen (2018, Amount: 30.000 CHF)

Best Paper Award for the article 'Tail Risk in Hedge Funds: A Unique View from Portfolio Holdings' from the *B*undesverband Alternative Investments, 2017

Best Paper Award for the article 'Does Female Management Influence Firm Performance? Evidence From Luxembourg Banks' in *F*inancial Markets and Portfolio Management, 2016

Book Reviews

Book Review on 'Investing in Hedge Funds' (Turan Bali, Yigit Atilgan, and Ozgur Demirtas), *F*inancial Markets and Portfolio Management, 31(1), 2017, pp. 113-115

Book Review on 'Hedge Fund Investing' (Kevin R. Mirabile), *F*inancial Markets and Portfolio Management, 28(4), 2014, pp. 437-439

Media

'Gehebelte Intransparenz', Handelszeitung, 2021 (in German)
'Datenanalyse wird immer wichtiger', Finanz und Wirtschaft, 2019 (in German)
'So Erzielen Milennials mit ihrem Portfolio Gewinn', NZZ, 2019 (in German)
'Günstige Angebote fürs Sparen mit Fonds sind rar', NZZ, 2019 (in German)
'Lässt Löw die Kurse wackeln?', Kicker, 2018 (in German)
'Pech beim Match, Pech an der Börse', Trend. Das Wirtschaftsmagazin, 2018 (in German)

Selected Conference Presentations

European FMA Conference, Virtual	Jun. 2021
Asset Management Conference, Berlin	Aug. 2019, 2015
IRMC Conference, Milan	June 2019
FIRS Conference, Savannah	May 2019
Conference on Professional Asset Management, Rotterdam	Jun. 2018, 2016
SGF Meeting, Zurich	Apr. 2019, 2018, 2017, 2016, 2015, 2013, 2012
CFR Colloquium, Cologne	Mar. 2019, 2018, 2016, 2015
FMA Consortium on Trading Strategies, Cambridge	Feb. 2018
Annual Hedge Fund Research Conference, Paris	Jan. 2018, 2017, 2014
German Finance Association (DGF) Meeting, Various	Sep. 2021, 2017, 2015, 2013, 2011
European Finance Association (EFA) Meeting, Various	Aug. 2017, 2014, 2011
Verband der Hochschullehrer (VHB) Conference, St. Gallen	Jun. 2017
European Winter Finance Summit, Davos	Mar. 2016
FMA Consortium on Activist Investors, London	Dec. 2015
Asset Management Summit, Luxembourg	Oct. 2015
Symposium on Finance, Banking, and Insurance, Karlsruhe	Dec. 2014
Imperial College Hedge Fund Conference, London	Dec. 2014
Quantitative Methods in Finance (QMF) Conference, Sydney	Dec. 2013
Australasian Banking and Finance (AFBC) Meeting, Sydney	Dec. 2013
Financial Management Association (FMA) Meeting, Chicago	Oct. 2013
Columbia Conference on Copulas and Dependence, New York	Oct. 2013
European Finance Association (EFA) Meeting, Cambridge	Aug. 2013
European Economics Association (EEA) Meeting, Malaga	Aug. 2012
FMA Europe Conference, Luxembourg	Jun. 2012
Spring Meeting of Young Economists, Mannheim	Apr. 2012
EFM Asset Management Symposium, Hamburg	Apr. 2012
European Economics Association (EEA) Meeting, Oslo	Aug. 2011

Teaching Experience

University of Neuchâtel, Switzerland — Feb. 2020 - present

Lecture: Alternative Investments

- Annual cycle, Master Level, 30 Students
  Hedge Funds, Private Equity, Infrastructure Investments, Commodities, Currencies

Lecture: Derivatives

- Annual cycle, Master Level, 30 Students
  Pricing of Forwards, Futures, Swaps, and Options

Lecture: Introduction to Derivatives

- Annual cycle, Bachelor Level, 40 Students
  Pricing of Forwards, Futures, and Options

Lecture: Risk Management

- Annual cycle, Master Level, 30 Students
  Market Risk, Volatility Modelling, Dependence Concepts, Credit Risk

Teaching Experience (Continued)

University of St.Gallen, Switzerland — Feb. 2014 - Jan. 2020

Lecture: Quantitative Methods

- Annual cycle, Master Level, 150 Students
  Econometrics for Cross-Sectional, Panel, and Time-Series Data

Lecture: Practical Seminar

- Annual cycle, Master Level, 30 Students
  Supervision of Practically-Oriented Courework

Lecture: Alternative Investments

- Annual cycle, Master Level, 50 Students
  Hedge Funds, Private Equity, Infrastructure Investments, Commodities, Currencies

Lecture: Corporate and International Finance

- Annual cycle, Master Level, 30 Students
  Financial Statement Analysis, Valuation, Risk and Return, Financing

Lecture: Ph.D. Research Seminar

- Annual cycle, Ph.D. Level, 15 Students, Evaluation:

Executive Education (Fit For Finance Series)

- Lectures: Behavioral Finance, Asset Allocation, Alternative Investments

Supervision of numerous master theses in the fields of asset pricing, hedge funds mutual funds, financial econometrics, and behavioral finance

University of Mannheim, Germany — Sep. 2010 - Dec. 2013

Teaching Assistant: Derivatives I (Master Level, 50 students)

Teaching Assistant: Different Finance Research Seminars (Master Level, 15 students)

Refereeing

Journal of Finance
Review of Financial Studies
Journal of Financial & Quantitative Analysis
Management Science
Review of Finance
Review of Asset Pricing Studies
Journal of Banking and Finance
Journal of Economic Dynamics and Control
Journal of Corporate Finance
Journal of Empirical Finance
Economics Letters
European Journal of Finance
Finance Research Letters
Quantitative Finance
Journal of Applied Econometrics
Journal of Risk
Journal of International Money and Finance
Schmalenbach Business Review

Non-Academic Work Experience

d-fine GmbH, Munich, Germany — Mar. 2007 - May 2007

Intern in Risk Management Consulting

Dresdner Kleinwort Wasserstein, Frankfurt, Germany — Feb. 2006 - Apr. 2006

Intern in Interest Rate Derivatives Trading

Deutsche Bank AG, Frankfurt, Germany — Jun. 2005 - Oct. 2005

Intern in Corporate Finance, Equity Capital Markets

Miscellaneous

Languages	German (Mother tongue), English (Fluent), French (Level: A2)
IT Skills	Stata, R, Matlab, SAS, SPSS, VBA
Summer Schools	CEMFI Madrid: Panel Data Econometrics (2010) CRM Madrid: Financial Engineering (2010) London Business School: Corporate Governance (2009)
Scholarships	Stiegler Scholarship for the academic research visit at Georgia State University (2013) Stiegler Scholarship for the academic research visit at the University of Texas at Austin (2011) DFG-Scholarship for Ph.D. Studies at the Center for Doctoral Studies in Business of the University of Mannheim (2008 - 2009) Leonardo-Kolleg-Scholarship for the top 5% students at the University of Erlangen-Nuremberg (2007 - 2008)
Affiliations	Research Fellow at the Centre of Financial Research Cologne (Feb. 2020 - present) Research Fellow at the Swiss Society for Financial Markets Research (Oct. 2019 - present) Faculty Board Member of the Business School at the University of Neuchâtel (Feb. 2020 - present) Fellow at the Verband der Hochschullehrer in Betriebswirtschaftslehre (Nov. 2020 - present) Research Fellow at the LexTech Institute at the University of Neuchâtel (Nov. 2020 - present) Honorary Board Member of the University of St. Gallen MBF Alumni Club (Aug. 2020 - present)

FLORIAN.WEIGERT@UNINE.CH
✉ HTTPS://WWW.FLORIAN-WEIGERT.COM