Florian Weigert

Born in Nuremberg, Germany • German Citizen • Marital Status: Married

Contact Information

Prof. Dr. Florian Weigert
Mail: florian.weigert@unine.ch
Phone: +41 - 79 - 907 8416
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
- Co-Director of the Master in Finance 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. 2020
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

'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, Forthcoming

'Factor Exposure Variation and Mutual Fund Performance' (with Manuel Ammann and Sebastian Fischer), Financial Analyst Journal, 2020, Forthcoming

'Regulatory Stress Testing and Bank Performance' (with Lukas Ahnert, Pascal Vogt, and Volker Vonhoff), European Financial Management, 2020, Forthcoming

'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(3), 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(3), 2017, 610-636

'Does Foreign Information Predict the Returns of Multinational Firms Worldwide?' (with Christian Finke), Review of Finance, 21(6), 2017, pp. 2199-2248

'Crash Aversion and the Cross-Section of Expected Stock Returns Worldwide', Review of Asset Pricing Studies, 6(1), 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(2), 2016, pp. 113-136

'An Empirical Comparison of Multivariate Copula Models' (with Matthias Fischer, Christian Koeck, and Stephan Schlueter), Quantitative Finance, 9(7), 2009, pp. 839-854

Working Papers

'Do Mutual Funds Outperform in Recessions? International (Counter-) Evidence' (with Christopher Fink, and Katharina Raatz)

Reject & Resubmit (1st Round) at the Review of Finance

2014 European FMA Conference, 2014 German Finance Conference, 2014 SGF Conference, 2015 Cologne Asset Management Colloquium Paper

'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

'Multivariate Crash Risk' (with Fousseni Chabi-Yo and Markus Huggenberger)

2017 DGF Conference, 2019 Cologne Asset Management Colloquium, 2019 SoFie Conference, 2019 CIFC Paper

'Have Hedge Funds Solved the Idiosyncratic Volatility Puzzle?' (with Turan Bali)

2019 Cologne Asset Management Colloquium Paper

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

'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

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. 2017, 2015, 2013, 2011
European Finance Association (EFA) Meeting, Mannheim	Aug. 2017
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
European Finance Association (EFA) Meeting, Lugano	Aug. 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
European Finance Association (EFA) Meeting, Stockholm	Aug. 2011

Teaching Experience

University of Neuchâtel, Switzerland — Feb. 2020 - present

Lecture: **A**lternative Investments

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

Lecture: **D**erivatives

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

Lecture: **R**isk Management

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

Teaching Experience (Continues)

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

Lecture: **Q**uantitative Methods

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

Lecture: **P**ractical Seminar

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

Lecture: **A**lternative Investments

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

Lecture: **C**orporate and International Finance

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

Lecture: **P**h.D. Research Seminar

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

Executive Education (Fit For Finance Series)

- Lecture: **B**ehavioral Finance
- Lecture: **A**sset Allocation
- Lecture: **A**lternative 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
Economics Letters
European Journal of Finance
Finance Research Letters
Quantitative Finance
Journal of Applied Econometrics
Journal of Risk
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 (Basic Knowledge)
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) e-fellows.net-Scholarship (2005 - 2012) Erasmus-Scholarship for academic exchange (2004 - 2005)
Affiliations	Research Fellow at the Centre of Financial Research Cologne (Feb. 2020 - present) Faculty Board Member of the Business School at the University of St. Gallen (Jan. 2019 - Jan. 2020) Board Member of DocNet (Organization of Doctoral Students and Post-Docs at the University of St. Gallen, Mar. 2015 - Mar. 2017) Faculty Board Member of the Business School at the University of Mannheim (Jan. 2010 - Jan. 2014) Former Member of AK Boerse (Student Finance Association) and Junior Consulting Team (Student Consultancy)

References

Prof. Dr. Stefan Ruenzi
Department of Finance
University of Mannheim
L9, 1-2
68161 Mannheim, Germany
Mail: `ruenzi(at)bwl.uni-mannheim.de`

Prof. Vikas Agarwal, Ph.D.
J. Mack Robinson College of Business
Georgia State University
35, Broad Street, Suite 1207
Atlanta, GA 30303-3083
Mail: `vagarwal(at)gsu.edu`

Prof. Fousseni Chabi-Yo, Ph.D.
Isenberg School of Management
University of Massachusetts Amherst
307B, Isenberg, 121 Presidents Drive
Amherst, MA 01003
Mail: `fchabiyo(at)umass.edu`

Prof. Turan Bali, Ph.D.
McDonough School of Business
Georgetown University
37th and O Streets
Washington, DC 20057
Mail: `turan.bali(at)georgetown.edu`