

Maria Grith

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Research Interests

Econometrics	Financial Econometrics, Time Series Analysis and Forecasting
Statistics	Nonparametric and Semiparametric Methods, Graphical Models
Finance	Theoretical and Empirical Asset Pricing, Systemic Risk

Academic Appointments

07.2017-present	Assistant Professor Erasmus University Rotterdam, Econometric Institute
09.2016-06.2017 09.2015-02.2016	Hilda Geiringer Postdoctoral Fellow Humboldt University of Berlin, Ladislaus von Bortkiewicz Chair of Statistics
03.2016-08.2016	Postdoctoral Fellow of the Warren Center for Network and Data Sciences University of Pennsylvania, Department of Computer and Information Science
08.2014-08.2015	Caroline von Humboldt Postdoctoral Fellow Humboldt University of Berlin, Ladislaus von Bortkiewicz Chair of Statistics
03.2014-07.2014	Visiting Postdoctoral Scholar Singapore Management University, Lee Kong Chian School of Business
09.2013-02.2014	Postdoctoral Assistant Humboldt University of Berlin, Ladislaus von Bortkiewicz Chair of Statistics

Education

04.2008-08.2013	Doctorate in Economics (<i>summa cum laude</i>) Humboldt University of Berlin Thesis: <i>Dynamics of Risk Attitudes</i> Advisors: Wolfgang K. Härdle and Thorsten Hens
09.2005-03.2008	Master of Science Humboldt University of Berlin Thesis: <i>Monetary and Fiscal Policy in a Two Country Model with Sticky Prices</i> Advisor: Harald Uhlig
10.2000-01.2005	Bachelor equivalent in Economics West University of Timisoara Specialization: <i>International Economic Relations</i>

Affiliations

2017-present	Tinbergen Institute, Candidate Fellow
2017-present	Erasmus Research Institute of Management, Associate Member
2015-2017	Berlin Economics Research Associates
2008-2017	Collaborative Research Center 649: Economic Risk, Berlin
2008-2017	Center for Applied Statistics and Economics, Humboldt University of Berlin

Publications

2018	“Functional Principal Component Analysis for Derivatives of Multivariate Curves” (with Heiko Wagner, Wolfgang K. Härdle and Alois Kneip), <i>Statistica Sinica</i> , 28: 2469-2496
2017	“Reference-Dependent Preferences and the Empirical Pricing Kernel Puzzle” (with Wolfgang K. Härdle and Volker Krätschmer), <i>Review of Finance</i> , 21 (1): 269-298
2013	“Shape Invariant Modeling of Pricing Kernels and Risk Aversion” (with Wolfgang K. Härdle and Juhyun Park), <i>Journal of Financial Econometrics</i> , 11(2): 370-399

Book Chapters

2011	“Nonparametric Estimation of Risk-Neutral Densities” (with Wolfgang K. Härdle and Melanie Schienle) in Jin-Chuan Duan, Wolfgang K. Härdle and James E. Gentle (Eds.), <i>Handbook of Computational Finance</i> . Springer Verlag, 277-305
2011	“Parametric Estimation of Risk Neutral Density Functions” (with Volker Krätschmer) in Jin-Chuan Duan, Wolfgang K. Härdle and James E. Gentle (Eds.), <i>Handbook of Computational Finance</i> . Springer Verlag, 253-275

Honors and Awards

04.2017	Trainee Grant COST - European Cooperation in Science and Technology
03.2015-02.2016	Research Fellow of the CRC 649 “Economic Risk”, student assistant stipend
01.2014-02.2014	Travel grant, Strategic Partnership with Princeton University, HU Berlin
04.2012-03.2013	Leibniz Graduate Student, European Mathematical Society
08.2011	Elsevier travel award, Bernoulli Society Satellite Meeting, Dublin WSC
08.2008	Fellowship grant for the 3rd Nobel Laureate Meeting in Economic Sciences
04.2007-06.2007	Erasmus scholarships, Universitat Pompeu Fabra
09.2005-03.2006	Graduate studies abroad scholarship, Romanian Ministry of Education
09.2003-07.2004	Erasmus scholarships, Saarland University

Teaching Experience

Graduate level

Erasmus University Rotterdam

2019, 2018 Machine Learning (Reading Group), Winter, Summer

2019, 2018 Financial Case Studies (Seminar), Winter

2018, 2017 Financial Derivatives (Lecture), Winter

Bucharest University of Economic Studies

2019, 2018 Financial Management (Short Course), Spring

2017 Introduction to Financial Derivatives (Short Course), Summer

Humboldt University of Berlin

2015, 2011, 2009 Multivariate Statistical Analysis I (Lecture), Winter

2012, 2010 Multivariate Statistical Analysis II (Lecture), Summer

2014, 2010 Statistics of Financial Markets I (Lecture and tutorial), Winter

2015, 2009 Statistics of Financial Markets II (Lecture), Summer

2015 Advanced Methods in Quantitative Finance (Lecture), Summer

2013, 2012 Numerical Introductory Course (Seminar), Winter

2011 Non- and Semiparametric Modeling (Lecture), Winter

Charles University Prague

2011 Introduction to Nonparametric Statistical Methods (Short course), Winter

Hertie School of Governance

2008 Applied Economic Analysis (Tutorial), Winter, Teaching assistant to Professor Henrik Enderlein

Undergraduate level

Humboldt University of Berlin

2011, 2008 Statistics I (Tutorial), Summer, Teaching assistant to Professor Brenda Lopez-Cabrera and to Dr. Sigbert Klinke

2008 Statistics II (Tutorial), Winter, Teaching assistant to Professor Ostap Okhrin

University of Havana

2015, 2014 Introduction to Financial Mathematics (Lecture and Tutorial), Summer Course

Academic Visits

04.2018 University of Pennsylvania, Economics Department

05.2017 University of Pennsylvania, Economics Department

05.2017-06.2017 Aarhus University, Department of Economics and Business Economics

10.2015-12.2015 University of Pennsylvania, Economics Department and CIS Department

09.2015 Singapore Management University, SKB Institute for Financial Economics

01.2014-02.2014 Princeton University, Operations Research and Financial Engineering

09.1012-12.2012 Princeton University, Bendheim Center for Finance

03.2012 Academia Sinica, Taipei

11.2011 University of Zurich, Institute for Banking and Finance

04.2010 Rutgers University, Department of Statistics and Biostatistics

Scientific Events Organized

- 2019** Machine Learning for Economics and Econometrics, EI Workshop, Rotterdam
- 2018** Machine Learning and Causal Inference, EI Workshop, Rotterdam
- 2016** Hilda Geiringer Lecture, Collaborative Research Center 649, Berlin
- 2013** Field Days 2013: Experiments Outside the Lab, IZA/WZB Workshop, Berlin
Risk Preferences and Decisions under Uncertainty, CRC 649 Workshop, Berlin
- 2011** Humboldt-Princeton Conference, Humboldt University of Berlin
- 2010** Distinguished Lecture Series, Humboldt University of Berlin
- 2008** Hermann Otto Hirschfeld Lecture, Humboldt University of Berlin

Workshops and Trainings

- 2015** OMI-SoFiE Financial Econometrics Spring School, Brussels
- 2013** Oberwolfach Workshop, Mathematical Statistics of Partially Identified Objects
- 2012** OMI-SoFiE Financial Econometrics Summer School, Oxford
- 2009** Oberwolfach Seminar, Semiparametric and Nonparametric Regression
- 2007** Junior Workshop in Macroeconomics, Choosing and Processing Information
- 2007** Barcelona LeeX Experimental Economics Summer School in Macroeconomics

Conference Presentations and Invited Talks

- 2018** The 2nd International Conference on Econometrics and Statistics, Hong Kong
China Meeting of the Econometric Society, Shanghai
Symposium on Financial Engineering and Risk Management, Shanghai
Netherlands Econometric Study Group, Amsterdam
Erasmus Statistics Day, Rotterdam
- 2017** Economics, Econometrics & Finance Seminar, University of Groningen
- 2017** ERMAS, Babes-Bolyai University, Cluj-Napoca
Brown Bag Seminar, Technical University Dresden
Bucharest International Conference on Business Excellence, ASE Bucharest
Vienna-Copenhagen Conference on Financial Econometrics, U. Vienna
- 2016** German Statistical Week, University of Augsburg
- 2015** Lunch Econometrics Seminar, University of Pennsylvania, Economics Dept.
- 2014** Computational and Financial Econometrics Conference, University of Pisa
Jours fixe, Collaborative Research Center 649, Berlin
NUS-Stanford Workshop in Quantitative Finance, NUS
- 2013** Princeton-Humboldt Conference, Princeton University
Risk Preferences and Decisions under Uncertainty, CRC 649 Workshop, Berlin

- 2012** Texas A&M, Institute for Applied Mathematics and Computational Science
Financial Engineering Seminar, Stevens Institute for Technology
Wilks Statistics Seminar, Princeton University, ORFE
Mathematical Finance Seminar, Columbia University, Department of Statistics
Fall Seminar, Rutgers University, Department of Statistics and Biostatistics
Fall Seminar, Indiana University Bloomington, Economics Department
Märkische Schweiz Summer School on Statistics in Finance and Insurance
Berlin-Dortmund Workshop, Financial Risk Measurement, Kloster DrÄijbeck
National Taiwan University, Graduate Institute of Statistics
National Chiao Tung University, Institute of Statistics
- 2011** Humboldt-Princeton Conference, Humboldt University of Berlin
Statistical Analysis of Financial Data Workshop, Opatija, Croatia
German Statistical Week, Leipzig University
Dynamic Statistical Models, ISI-satellite meeting, University of Copenhagen
Pricing Kernel Puzzle Workshop, University of Konstanz
Frontiers of Finance Conference, University of Warwick
- 2010** Symposium on Computational Finance, National University of Singapore
- 2009** Romanian-German Symposium on Mathematics, University of Sibiu

Languages

Romanian (native), English (fluent), German (fluent)
French (working knowledge), Spanish (basic), Dutch (basic)