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 **Hilda Geiringer Postdoctoral Fellow**
09.2015-02.2016 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** (*summa cum laude*)
Humboldt University of Berlin
Thesis: *Dynamics of Risk Attitudes*
Advisors: Wolfgang K. Härdle and Thorsten Hens

09.2005-03.2008 **Master of Science**
Humboldt University of Berlin
Thesis: *Monetary and Fiscal Policy in a Two Country Model with Sticky Prices*
Advisor: Harald Uhlig

10.2000-01.2005 **Bachelor equivalent in Economics**
West University of Timisoara
Specialization: *International Economic Relations*

Affiliations

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

2016 **"Reference-Dependent Preferences and the Empirical Pricing Kernel Puzzle"** (with Wolfgang K. Härdle and Volker Krätschmer), *Review of Finance*, First published online: February 11, 2016

2013 **"Shape Invariant Modeling of Pricing Kernels and Risk Aversion"** (with Wolfgang K. Härdle and Juhyun Park), *Journal of Financial Econometrics*, 11(2): 370-399

Working Papers

2016 **"Functional Principal Component Analysis for Derivatives of Multivariate Curves"** (with Wolfgang K. Härdle, Alois Kneip and Heiko Wagner), SFB 649 Discussion Paper 2016-033, Submitted to *Statistica Sinica*, Review and resubmit

2016 **"Dynamic Analysis of Multivariate Time Series Using Wavelet Dependence Graphs"** (with Matthias Eckardt)

2016 **"Option Implied Stock Return Distribution"** (with Wolfgang K. Härdle and Ioana A. Duca)

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.), *Handbook of Computational Finance*. 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.), *Handbook of Computational Finance*. Springer Verlag, 253-275

Professional Experience

04.2008-08.2013 **Graduate research assistant**
Humboldt University of Berlin, Ladislaus von Bortkiewicz Chair of Statistics

06.2008-03.2009 **Graduate research assistant**
Institute for Applied Analysis and Stochastics (WIAS) Berlin

10.2006-03.2008 **Undergraduate research assistant**
Humboldt University of Berlin, Chair for Macroeconomic Policy

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

2017 Financial Derivatives (Lecture), Winter

Bucharest University of Economic Studies

2017 Introduction to Financial Derivatives (Lecture), Summer Course

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

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

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
09.2007	Junior Workshop in Macroeconomics, Choosing and Processing Information
06.2007	Barcelona LeeX Experimental Economics Summer School in Macroeconomics

Conference Presentations and Invited Talks

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 Drübeck
	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

Organized Scientific Events

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

Languages

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

References

Prof. Francis X. Diebold, PhD
University of Pennsylvania
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Philadelphia, PA 19104
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