

Benjamin Moritz

Ph.D. Student
Chair of Financial Econometrics
Ludwig Maximilian University Munich

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Vice President
Senior Quantitative Researcher
Investment Strategy Department
Sal. Oppenheim, Cologne

Research and Teaching Fields

Asset Pricing, Asset Allocation, Forecasting, Machine Learning, Household Finance

Education

Ph.D., Financial Econometrics, Ludwig Maximilian University Munich, 2012–2018 (expected)

Thesis Title: Applications of Textual Analysis and Machine Learning in Asset Pricing

Advisor: Prof. Stefan Mittnik (finmetrics@stat.uni-muenchen.de)

Summer Schools

Advances in Macroeconomic Forecasting, CEMFI (Gabriel Perez-Quiros), 2016

Financial Econometrics, University of Crete (Enrique Sentana), 2014

Intermediate Macroeconomics, London School of Economics, 2011

Financial Econometrics and Forecasting, Swiss Finance Institute (Francis X. Diebold), 2010

Diplom (M.Sc. equivalent), Finance and Mathematics, Koblenz University of Applied Sciences, 2008

Working Experience

Sal. Oppenheim, Cologne, Investment Strategy, Vice President, April 2008–present

Sal. Oppenheim, Cologne, Quantitative Equity Management, Internship, September 2007–March 2008

Dresdner Bank, Frankfurt, Credit Risk Portfolio Analysis, Internship, September 2006–January 2007

KfW Bank, Bonn, Venture Capital Investment, Working Student, November 2005–June 2006

AXA, Cologne, Industrial Risk Analysis, Internship, September 2005

Teaching Experience

Lecturer in Finance (M.Sc.), Koblenz University of Applied Sciences,

Course "Financial Innovations", Spring 2012

Research

Working Paper

1. Tree-based conditional portfolio sorts: The relation between past and future stock returns
(with Tom Zimmermann)
Revise and Resubmit at the *Review of Financial Studies*
2. The relation between stock market risk and return
(with Stefan Mittnik)

Work in Progress

3. Stock return predictability: Forecasting binary outcomes
4. Macroeconomic data revisions: Financial markets and econometrics

Conference and Seminar Presentations

Tree-based conditional portfolio sorts: The relation between past and future stock returns

Ludwig Maximilian University Munich, Colloquium of the Statistics Department, May 23, 2018

15th Colloquium on Financial Markets, Cologne, April 11, 2016

9th Int. Conference on Computational and Financial Econometrics, London, December 12-14, 2015
(invited)

6th CEQURA Conference 2015, Munich, September 30 - October 2, 2015

22nd Annual Meeting of the German Finance Association, Leipzig, September 25-26, 2015

11th Econometric Society World Congress 2015, Montreal, August 17-21, 2015

2nd SOFINE-CEQURA Spring Junior Research Workshop, Nesselwang, May 22-24, 2015

Several presentations for public and private sector, January, 2015 (by coauthor)

Harvard University, Seminar, Financial Economics, October 17, 2014 (by coauthor)

Ludwig Maximilian University Munich, Seminar, Financial Econometrics, June 10, 2014

University of Zurich, Seminar, Computational Economics and Finance, April 16, 2014

Harvard University, Seminar, Financial Economics, November 18, 2013 (by coauthor)

The relation between stock market risk and return

Ludwig Maximilian University Munich, Seminar, Financial Econometrics, January 30, 2018

Ludwig Maximilian University Munich, Seminar, Financial Econometrics, January 31, 2017

Ludwig Maximilian University Munich, Seminar, Financial Econometrics, January 26, 2016

Stock return predictability: Forecasting binary outcomes

University of Cologne, Seminar, Institute of Econometrics and Statistics, January 27, 2015

Ludwig Maximilian University Munich, Seminar, Financial Econometrics, January 20, 2015

Macroeconomic data revisions: Financial markets and econometrics

Ludwig Maximilian University Munich, Seminar, Financial Econometrics, July 2, 2013

Awards and Grants

Tree-based conditional portfolio sorts: The relation between past and future stock returns

Annual Meeting of the German Finance Association 2015, Best Paper Award

Econometric Society World Congress 2015, Travel Grant (1500 USD)

Professional Activities

Membership

American Finance Association (AFA), Econometric Society (ES), Euro Area Business Cycle Network (EABCN), European Finance Association (EFA), Society for Financial and Insurance Econometrics (SOFINE)

Miscellaneous

Programming Languages: L^AT_EX, MatLab, R, SQL, VBA

Information Systems: Bloomberg, Thomson Reuters

Last updated: May 18, 2018