Dr. Benjamin Moritz

Head of Quantitative Investment Research at FINVIA
Ph.D. in Statistics, LMU Munich
Diploma in Mathematics and Economics, Koblenz University of A. S.

married, 2 children (2015, 2018)
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Professional Experience

2022 – present	**Head of Quantitative Investment Research** | FINVIA | Frankfurt
2018 – 2022	**Executive Partner** | HQ Asset Management | Dusseldorf | Investment Strategy
2012 (4 months)	**Adjunct Professor** | Koblenz University of Applied Sciences | Course "Financial Innovations"
2008 – 2018 (10 years)	**Vice President** | Sal. Oppenheim | Cologne | Investment Strategy
2007 – 2008 (7 months)	Intern | Sal. Oppenheim | Cologne | Quantitative Equity Management
2006 – 2007 (5 months)	Intern | Dresdner Bank | Frankfurt | Credit Risk Stress Testing
2005 – 2006 (7 months)	Working student | KfW Bank | Bonn | Venture Capital Funds Management
2005 (1 month)	Intern | AXA | Cologne | Industrial Risk Analysis

Education

2012 – 2018	**Ph.D. Statistics (Dr. rer. nat.)** | LMU Munich | Advisor: Stefan Mittnik Title: **Applications of Textual Analysis and Machine Learning in Asset Pricing** Award: *Advancement Award for Artificial Intelligence in the Financial Sector* in 2021
2016	Summer School, Advances in Macroeconomic Forecasting | Gabriel Perez-Quiros
2014	Summer School, Financial Econometrics | Enrique Sentana
2011	Summer School, Intermediate Macroeconomics | London School of Economics
2010	Summer School, Financial Econometrics and Forecasting | Francis X. Diebold
2004 – 2008	**Diploma in Mathematics and Economics** | Koblenz University of Applied Sciences

Academia - Research, Awards and Presentations

Title: **Tree-based conditional portfolio sorts: The relation between past and future stock returns**
(with Tom Zimmermann)
Award: *Best Paper Award at the Annual Meeting of the German Finance Association* in 2015

Presentations (including by co-author):

2018	(20) **Colloquium of the Statistics Department at LMU Munich**
2017	(19) **DWS Investments** in Frankfurt
2016	(18) **15th Colloquium on Financial Markets** in Cologne, (17) **CFTC** in Washington D.C.
2015	(16) **9th Int. Conference on Computational and Financial Econometrics** in London, (15) **6th CEQURA Conference** in Munich, (14) **22nd Annual Meeting of the German Finance Association** in Leipzig, (13) **11th Econometric Society World Congress** in Montreal, (12) **2nd SOFINE-CEQURA Spring Junior Research Workshop** in Bavaria, (11) **Norges Bank** in Oslo (10) **Blackrock** in California, (9) **Bank of England** in London, (8) **Federal Reserve Board** in Washington D.C., (7) **Bank of International Settlements** in Basel
2014	(6) **Financial Economics Seminar at Harvard University**, (5) **Wellington Management** in London, (4) **Financial Econometrics Seminar at LMU Munich**, (3) **Computational Economics and Finance Seminar at University of Zurich**, (2) **Sal. Oppenheim** in Cologne
2013	(1) **Financial Economics Seminar at Harvard University**

Title: **The relation between stock market risk and return**
(with Stefan Mittnik)

Presentations:

2020	(5) **7th NextGen AI (Textual analysis) Conference** in Frankfurt
2019	(4) **10th CEQURA Conference** in Munich
2018	(3) **Financial Econometrics Seminar at LMU Munich**
2017	(2) **Financial Econometrics Seminar at LMU Munich**
2016	(1) **Financial Econometrics Seminar at LMU Munich**

Business - Presentations

Topic: **How to build a Modern Asset Management Company with Technology and Artificial Intelligence**

Presentations:

2021	(5) **Optimal Portfolio Research Seminar at University of Cambridge** (scheduled), (4) **Advanced Seminar in Finance and Accounting at TU Munich** (scheduled)
2020	(3) **The Trading Show Europe** in London
2019	(2) **The Trading Show Europe** in London, (1) **AI and Data Science in Trading** in London

Last updated: November, 2022