Dr. Benjamin Moritz

Executive Partner at HQ Asset Management
Ph.D. in Statistics from LMU Munich
Diplom in Mathematics and Economics (M.Sc. equivalent)

married, 2 children (2015, 2018)
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Bio

Industry

Benjamin Moritz is an Executive Partner and part of the 2018 founding team of HQ Asset Management (HQAM). HQAM is a quantitative and scientific-driven asset management firm, based in Germany, combining Finance with Artificial Intelligence and Technology to build better products. The edge of HQ Asset Management is their own **innovative investment process platform** which features a central data warehouse with alternative data sources, methods from artificial intelligence, cutting-edge technology, high performance cloud computing and an extensive reporting pipeline to get advanced and robust investment processes for stock selection and asset allocation.

Benjamin joined the Quantitative Asset Management industry in 2007. He has extensive industry experience in research and portfolio management. He was responsible for developing solutions for **strategical asset allocation, tactical asset allocation, risk management, stock selection, factor investing and portfolio optimization.**

Academia

Beside the job Benjamin did his PhD studies from 2012 to 2018. He holds a **PhD in Statistics from Ludwig-Maximilians-University of Munich (LMU)** where he focused on the **application of machine learning to stock selection** and **textual analysis to asset allocation**. In 2015 Benjamin and his co-author won the **Best Paper Award at the Annual Meeting of the German Finance Association** for their paper on introducing machine learning techniques to stock selection. In 2021 Benjamin has won the first **Advancement Award for Artificial Intelligence in the Financial Sector** of Plexus Investments for his PhD Thesis. **Since 2017, Benjamin is advising students from LMU Munich and the University of California, Berkeley in their thesis and industry projects.**

Technical skills

Benjamin has skills in **modern team organization** (Data Engineering, Data Science, DevOps) and **software engineering principles** (Agile, Scrum, Clean Code and more). His **coding skills** include R, Python, Matlab, SQL, C++. He is using a **modern technology stack** (e.g. Github, Cloud Computing, Containerization (e.g. Docker), Shell scripting) at HQ Asset Management.

Business skills

He worked in large companies, co-founded a start-up and led students in academic projects. **He managed both large cross-functional projects and small teams of students. He has experience in developing ideas from vision to pitch to MVP and to production.**

Benjamin frequently speaks at conferences and seminars in academia and industry.

Professional Experience

2018 – present	**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	**Diplom Mathematics and Economics (M.Sc. equivalent)** | 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

Academia - M.Sc. Thesis Supervision

2020	Cem Öztürk (LMU), Title: **A comprehensive analysis of the use of deep learning models for forecasting the cross-section of stock returns**
2018	David Milewski (LMU), Title: **Forecasting Financial Time Series with Deep Learning**

Last updated: April, 2021