Jan Wrampelmeyer

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Academic Appointments

2012 – Present **University of St.Gallen, Switzerland**
Assistant Professor of Finance

2008 – 2011 **University of Zurich, Switzerland**
Research Assistant at the Department of Banking and Finance

2009 **Swiss Institute of Technology Lausanne, Switzerland**
Teaching Assistant

Education

2007 – 2011 **University of Zurich, Switzerland**
PhD in Banking and Finance; Swiss Finance Institute PhD Program

2006 – 2007 **Maastricht University, The Netherlands**
Master of Science in Econometrics & Operations Research

2003 – 2006 **Maastricht University, The Netherlands**
Bachelor of Science in Econometrics & Operations Research

Academic Exchanges and Visiting Positions

2010 **Columbia University, New York, USA**
Chazen Visiting Scholar at Columbia Business School

2005 **Arizona State University, Tempe, USA**
Exchange Student at W.P. Carey School of Business

Professional Experience and Qualifications

2011 – 2012 **UBS AG, Zurich, Switzerland**
Risk Modeling & Analytics Specialist at Firm-wide Risk Control and Methodology

2012 Chartered Alternative Investment Analyst (CAIA)

Honors, Awards, and Grants

2014	Sinergia grant from Swiss National Science Foundation (CHF 2.3m with Harald Hau, Loriano Mancini, Angelo Ranaldo, and Norman Schürhoff)
2011	PhD degree with highest honor (summa cum laude), University of Zurich
2010	Eastern Finance Association Outstanding International Finance Paper award
2010	Swiss National Science Foundation fellowship for prospective researchers
2007 – 2008	Swiss Finance Institute grant for first year of doctoral studies
2007	Master of Science degree with distinction, Maastricht University
2006	Beta Gamma Sigma Honor Society lifelong membership award
2005	Dean's Honors List, W.P. Carey School of Business, Arizona State University

Published and Forthcoming Papers

1. "The Euro Interbank Repo Market" (with L. Mancini and A. Ranaldo)
   The Review of Financial Studies, forthcoming.
2. "Liquidity in the Foreign Exchange Market: Measurement, Commonality, and Risk Premiums" (with L. Mancini and A. Ranaldo)
   Journal of Finance, 2013, Vol. 68, No. 5, pp. 1805–1841
3. "The Joint Dynamics of Hedge Fund Returns, Illiquidity, and Volatility"
   The Journal of Alternative Investments, 2012, Vol. 15, No. 1, pp. 43–67

Working Papers

1. "Ambiguity and Reality" (with F. Trojani and C. Wiehenkamp)
   Swiss Finance Institute Research Paper No. 11-33 (2011)
   Under revision
2. "Fragility of Money Markets" (with A. Ranaldo and M. Rupprecht)
   University of St.Gallen, School of Finance Research Paper No. 2016/01

Other Publications

1. "Book Review on Darrell Duffie: How Big Banks Fail and What to Do About It", *Financial Markets and Portfolio Management*, 2013, Vol. 27, No. 2, pp. 253–256 .
2. "The Foreign Exchange Market: Not As Liquid As You May Think" (with L. Mancini and A. Ranaldo)
   VoxEU.org, September 3, 2012

Work In Progress

1. "A joint analysis of the unsecured and secured euro money market" (with M. di Filipo and A. Ranaldo)
2. "Repo pricing" (with A. Bechtel and A. Ranaldo)
3. "FX skewness" (with M. Schmeling and A. Schrimpf)

Professional Activities

Conference organizer
2013 Workshop on Advances in Quantitative Economics, Maastricht, The Netherlands

Referee for Journals
The Review of Financial Studies, Management Science, Journal of Money, Credit and Banking, Journal of Applied Econometrics, Journal of Futures Markets, Journal of Computational Statistics and Data Analysis, Financial Markets and Portfolio Management

Referee for Conferences
German Finance Association (DGF)

Consulting
European Money Market Institute

Teaching Experience

Master's level:	Systemic Risk (2012 – Present)
	Financial Econometrics (2013 – Present)
	Financial Institutions Management (2016 – Present)
	Institutional Asset Management (2013 – 2015)
	Research Seminar Finance I/II (2012 – Present)
PhD level:	PhD Program in Finance (PiF) Seminar (2013)

Conference Presentations

2016/07	European Financial Management Association, 25th Annual Meeting, Basel, Switzerland (scheduled)
2016/06	Conference on "Asset Prices and the Macro Economy", University of Mannheim, Germany (scheduled)*
2016/01	American Finance Association, 76th Annual Meeting, San Francisco, USA
2015/05	Financial Econometrics Conference at Toulouse School of Economics, France*
12/2014	Joint conference of the 21st DGF Annual Meeting and the 13th Symposium on Finance, Karlsruhe, Germany
09/2014	Workshop on Modeling Systemic Risk: Data, Models, and Metrics, Cambridge, UK
09/2014	Bank of Canada Conference on Collateral, Liquidity, and Central Bank Operations, Ottawa, Canada
08/2014	41th Annual Meeting of the European Finance Association, Lugano, Switzerland*
07/2013	CEPR/Study Center Gerzensee European Summer Symposium in Financial Markets, Gerzensee, Switzerland
06/2013	Workshop on Advances in Quantitative Economics, Maastricht, The Netherlands
06/2013	ECB Workshop on Non-standard Monetary Policy Measures, Frankfurt, Germany*
06/2013	Sungard ALM Conference 2013, Zurich, Switzerland*
08/2012	39th Annual Meeting of the European Finance Association, Copenhagen, Denmark*
01/2012	American Economic Association Annual Meeting, Chicago, USA*
12/2011	Workshop on "Financial Determinants of Exchange rates" hosted by the Bank of Italy, Rome, Italy*
03/2011	60th Midwest Finance Association Annual Meeting, Chicago, USA
03/2011	LSE Alternative Investment Research Conference, London, UK
11/2010	5th Annual Meeting of the Swiss Finance Institute, Zurich, Switzerland*
10/2010	17th Annual Meeting of the German Finance Association (DGF), Hamburg, Germany
07/2010	CEPR/Study Center Gerzensee European Summer Symposium in Financial Markets, Gerzensee, Switzerland*
06/2010	9th Swiss Doctoral Workshop in Finance, Gerzensee, Switzerland
06/2010	Workshop on International Asset Pricing, Leicester, UK*
04/2010	46th Eastern Finance Association Annual Meeting, Miami, USA
02/2010	59th Midwest Finance Association Annual Meeting, Las Vegas, USA
09/2009	Warwick Business School FERC 2009 conference on Individual Decision Making, High Frequency Econometrics and Limit Order Book Dynamics, Coventry, UK
07/2009	CEPR/Study Center Gerzensee European Summer Symposium in Financial Markets, Gerzensee, Switzerland*
06/2009	8th Swiss Doctoral Workshop in Finance, Gerzensee, Switzerland

Seminar Presentations

05/2016	Queen Mary University, London, UK (scheduled)
05/2016	University of Zurich, Switzerland (scheduled)
09/2014	International Monetary Fund, Washington D.C., USA
09/2014	Office of Financial Research, Washington D.C., USA*
09/2014	Board of Governors of the Federal Reserve System, Washington D.C., USA*
04/2014	Aarhus University, Denmark*
04/2014	Copenhagen Business School, Denmark*
01/2014	Banque de France, Paris, France*
11/2013	University of Leuven, Belgium*
11/2013	Federal Reserve Bank of New York, USA
03/2012	University of St.Gallen, Switzerland
11/2010	University of Geneva, Switzerland*
02/2010	Columbia Business School, Columbia University, New York, USA
11/2009	Maastricht University, The Netherlands*

*presented by co-author