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Academic Appointments

From 2017	**Vrije Universiteit Amsterdam, The Netherlands** Associate Professor of Finance
2012 – 2017	**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

2017	Research grant from Fondation Banque de France (EUR 30,000 with Alexander Bechtel and Angelo Ranaldo)
2014	Sinergia grant from Swiss National Science Foundation (CHF 2.1m 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

Publications

1. "The Euro Interbank Repo Market" (with L. Mancini and A. Ranaldo)
   The Review of Financial Studies, 2016. Vol. 29, No. 7, pp. 1747–1779
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)
2. "Funding Illiquidity" (with M. Rupprecht)
   University of St. Gallen, School of Finance Research Paper No. 2016/01
3. "Unsecured and Secured Funding" (with M. Di Filippo and A. Ranaldo)
   TI Discussion Paper 18-038/IV
4. "Liquidity Risk and Funding Cost" (with A. Bechtel and A. Ranaldo)

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

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 Applied Econometrics, Journal of Money, Credit and Banking, Journal of Banking and Finance, 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