

Humboldt University of Berlin
School of Business and Economics
Spandauer Straße 1, 10178 Berlin, Germany

E-mail: maria.grith@hu-berlin.de
Homepage: www.mariagrith.com
Phone: +49 30 2093-5625

Research Interests

Econometrics	Financial Econometrics, Time Series Analysis and Forecasting
Statistics	Nonparametric and Semiparametric Methods, Graphical Models
Finance	Theoretical and Empirical Asset Pricing, Systemic Risk

Academic Appointments

09.2016- present	Hilda Geiringer Postdoctoral Fellow
09.2015-02.2016	Humboldt University of Berlin, Ladislaus von Bortkiewicz Chair of Statistics
03.2016-08.2016	Warren Center Postdoctoral Fellow
	University of Pennsylvania, Department of Computer and Information Science
08.2014-08.2015	Caroline von Humboldt Postdoctoral Fellow
	Humboldt University of Berlin, Ladislaus von Bortkiewicz Chair of Statistics
03.2014-07.2014	Visiting Postdoctoral Scholar
	Singapore Management University, Lee Kong Chian School of Business
09.2013-02.2014	Postdoctoral Assistant
	Humboldt University of Berlin, Ladislaus von Bortkiewicz Chair of Statistics

Education

04.2008-08.2013	Doctorate in Economics (<i>summa cum laude</i>)
	Humboldt University of Berlin
	Thesis: <i>Dynamics of Risk Attitudes</i>
	Advisors: Wolfgang K. Härdle and Thorsten Hens
09.2005-03.2008	Master of Science
	Humboldt University of Berlin
	Thesis: <i>Monetary and Fiscal Policy in a Two Country Model with Sticky Prices</i>
	Advisor: Harald Uhlig
10.2000-01.2005	Bachelor equivalent in Economics
	West University of Timisoara
	Specialization: <i>International Economic Relations</i>

Affiliations

2008- present	Collaborative Research Center 649: Economic Risk, Berlin
2008- present	Center for Applied Statistics and Economics, Humboldt University of Berlin
2015- present	Berlin Economics Research Associates

Publications

- 2016 **“Reference-Dependent Preferences and the Empirical Pricing Kernel Puzzle”** (with Wolfgang K. Härdle and Volker Krätschmer), *Review of Finance*, First published online: February 11, 2016
- 2013 **“Shape Invariant Modeling of Pricing Kernels and Risk Aversion”** (with Wolfgang K. Härdle and Juhyun Park), *Journal of Financial Econometrics*, 11(2): 370-399

Working Papers

- 2016 **“Functional Principal Component Analysis for Derivatives of Multivariate Curves”** (with Wolfgang K. Härdle, Alois Kneip and Heiko Wagner), SFB 649 Discussion Paper 2016-033, Submitted
- 2016 **“Dynamic Analysis of Multivariate Time Series Using Wavelet Dependence Graphs”** (with Matthias Eckardt)
- 2016 **“Option Implied Stock Return Distribution”** (with Wolfgang K. Härdle and Iolana A. Duca)

Book Chapters

- 2011 **“Nonparametric Estimation of Risk-Neutral Densities”** (with Wolfgang K. Härdle and Melanie Schienle) in Jin-Chuan Duan, Wolfgang K. Härdle and James E. Gentle (Eds.), *Handbook of Computational Finance*. Springer Verlag, 277-305
- 2011 **“Parametric Estimation of Risk Neutral Density Functions”** (with Volker Krätschmer) in Jin-Chuan Duan, Wolfgang K. Härdle and James E. Gentle (Eds.), *Handbook of Computational Finance*. Springer Verlag, 253-275

Professional Experience

- 04.2008-08.2013 **Graduate research assistant**
Humboldt University of Berlin, Ladislaus von Bortkiewicz Chair of Statistics
- 06.2008-03.2009 **Graduate research assistant**
Institute for Applied Analysis and Stochastics (WIAS) Berlin
- 10.2006-03.2008 **Undergraduate research assistant**
Humboldt University of Berlin, Chair for Macroeconomic Policy

Honors and Awards

- 03.2015-02.2016 Research Fellow of the CRC 649 “Economic Risk”, student assistant stipend
- 01.2014-02.2014 Travel grant, Strategic Partnership with Princeton University, HU Berlin
- 04.2012-03.2013 Leibniz Graduate Student, European Mathematical Society
- 08.2011 Elsevier travel award, Bernoulli Society Satellite Meeting, Dublin WSC
- 08.2008 Fellowship grant for the 3rd Nobel Laureate Meeting in Economic Sciences
- 04.2007-06.2007 Erasmus scholarships, Universitat Pompeu Fabra
- 09.2005-03.2006 Graduate studies abroad scholarship, Romanian Ministry of Education
- 09.2003-07.2004 Erasmus scholarships, Saarland University

Teaching Experience

Graduate level

Humboldt University of Berlin

- 2015, 2011, 2009** Multivariate Statistical Analysis I (Lecture), Winter
2012, 2010 Multivariate Statistical Analysis II (Lecture), Summer
2014, 2010 Statistics of Financial Markets I (Lecture and tutorial), Winter
2015, 2009 Statistics of Financial Markets II (Lecture), Summer
2015 Advanced Methods in Quantitative Finance (Lecture), Summer
2013, 2012 Numerical Introductory Course (Seminar), Winter
2011 Non- and Semiparametric Modeling (Lecture), Winter

Charles University Prague

- 2011** Introduction to Nonparametric Statistical Methods (Short course), Winter

Hertie School of Governance

- 2008** Applied Economic Analysis (Tutorial), Winter, Teaching assistant to Professor Henrik Enderlein

Undergraduate level

Humboldt University of Berlin

- 2011, 2008** Statistics I (Tutorial), Summer, Teaching assistant to Professor Brenda Lopez-Cabrera and to Dr. Sigbert Klinke
2008 Statistics II (Tutorial), Winter, Teaching assistant to Professor Ostap Okhrin

University of Havana

- 2015, 2014** Introduction to Financial Mathematics (Lecture and Tutorial), Summer Course

Academic Visits

- 10.2015-12.2015** University of Pennsylvania, Economics Department and CIS Department
09.2015 Singapore Management University, SKB Institute for Financial Economics
01.2014-02.2014 Princeton University, Operations Research and Financial Engineering
09.10.12-12.2012 Princeton University, Bendheim Center for Finance
03.2012 Academia Sinica, Taipei
11.2011 University of Zurich, Institute for Banking and Finance
04.2010 Rutgers University, Department of Statistics and Biostatistics

Workshops and Trainings

- 2015** OMI-SoFiE Financial Econometrics Spring School, Brussels
2013 Oberwolfach Workshop, Mathematical Statistics of Partially Identified Objects
2012 OMI-SoFiE Financial Econometrics Summer School, Oxford
2009 Oberwolfach Seminar, Semiparametric and Nonparametric Regression
09.2007 Junior Workshop in Macroeconomics, Choosing and Processing Information
06.2007 Barcelona LeeX Experimental Economics Summer School in Macroeconomics

Conference Presentations and Invited Talks

- 2016** Computational and Methodological Statistics Conference, University of Seville
German Statistical Week, University of Augsburg
- 2015** Lunch Econometrics Seminar, University of Pennsylvania, Economics Dept.
- 2014** Computational and Financial Econometrics Conference, University of Pisa
Jours fixe, Collaborative Research Center 649, Berlin
NUS-Stanford Workshop in Quantitative Finance, NUS
- 2013** Princeton-Humboldt Conference, Princeton University
Risk Preferences and Decisions under Uncertainty, CRC 649 Workshop, Berlin
- 2012** Texas A&M, Institute for Applied Mathematics and Computational Science
Financial Engineering Seminar, Stevens Institute for Technology
Wilks Statistics Seminar, Princeton University, ORFE
Mathematical Finance Seminar, Columbia University, Department of Statistics
Fall Seminar, Rutgers University, Department of Statistics and Biostatistics
Fall Seminar, Indiana University Bloomington, Economics Department
Märkische Schweiz Summer School on Statistics in Finance and Insurance
Berlin-Dortmund Workshop, Financial Risk Measurement, Kloster Drübeck
National Taiwan University, Graduate Institute of Statistics
National Chiao Tung University, Institute of Statistics
- 2011** Humboldt-Princeton Conference, Humboldt University of Berlin
Statistical Analysis of Financial Data Workshop, Opatija, Croatia
German Statistical Week, Leipzig University
Dynamic Statistical Models, ISI-satellite meeting, University of Copenhagen
Pricing Kernel Puzzle Workshop, University of Konstanz
Frontiers of Finance Conference, University of Warwick
- 2010** Symposium on Computational Finance, National University of Singapore
- 2009** Romanian-German Symposium on Mathematics, University of Sibiu

Organized Scientific Events

- 2016** Hilda Geiringer Lecture, Collaborative Research Center 649, Berlin
- 2013** Field Days 2013: Experiments Outside the Lab, IZA/WZB Workshop, Berlin
Risk Preferences and Decisions under Uncertainty, CRC 649 Workshop, Berlin
- 2011** Humboldt-Princeton Conference, Humboldt University of Berlin
- 2010** Distinguished Lecture Series, Humboldt University of Berlin
- 2008** Hermann Otto Hirschfeld Lecture, Humboldt University of Berlin

Languages

Romanian (native), English (fluent), German (fluent)
French (working knowledge), Spanish (basic)

References

Prof. Francis X. Diebold, PhD

University of Pennsylvania
Department of Economics
3718 Locust Walk
Philadelphia, PA 19104
USA
fdiebold@sas.upenn.edu

Prof. Dr. Thorsten Hens

University of Zurich
Department of Banking and Finance
Plattenstraße 32
8032 Zürich
Switzerland
thorsten.hens@bf.uzh.ch

Prof. Dr. Wolfgang K. Härdle

Humboldt University of Berlin
School of Business and Economics
Spandauer Straße 1
10178 Berlin
Germany
stat@wiwi.hu-berlin.de

Prof. Dr. Jens Jackwerth

University of Konstanz
Department of Economics
Universitätsstraße 10
78457 Konstanz
Germany
jens.jackwerth@uni-konstanz.de