Maria Grith

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Research Interests

Econometrics	Financial Econometrics, Time Series Analysis and Forecasting
Statistics	Nonparametric Methods, Functional Data Analysis, Graphical Models
Finance	Theoretical and Empirical Asset Pricing

Academic Appointments

09.2016- present
09.2015-02.2016 **Hilda Geiringer Postdoctoral Fellow**
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

09.2013-02.2014 **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

Education

04.2008-08.2013 **Doctorate in Economics** (*summa cum laude*)
Humboldt University of Berlin
Thesis: *Dynamics of Risk Attitudes*
Advisors: Wolfgang Härdle and Thorsten Hens

09.2005-03.2008 **Master of Science**
Humboldt University of Berlin
Thesis: *Monetary and Fiscal Policy in a Two Country Model with Sticky Prices*
Advisor: Harald Uhlig

10.2000-01.2005 **Bachelor equivalent in Economics**
West University of Timisoara
Specialization: *International Economic Relations*

Peer-reviewed Journal Articles

2016 **Grith, M., Krätschmer, V. and Härdle, W. K.** Reference Dependent Preferences and the Empirical Pricing Kernel Puzzle,"*Review of Finance*, Published online: February 11, 2016

2013 **Grith, M., Härdle, W. K. and Park, J.**, “Shape Invariant Modeling of Pricing Kernels and Risk Aversion”, *Journal of Financial Econometrics*, 11(2): 370-399

Manuscript Submitted

2015 **Grith, M., Härdle, W. K., Kneip, A. and Wagner, H.**, "Functional Principal Component Analysis for Derivatives of High-Dimensional Curves", Submitted to *Statistica Sinica* on September 6, 2016

Book Chapters

2011 **Grith, M., Härdle, W. K. and Schienle, M.**, “Nonparametric Estimation of Risk-Neutral Densities”, in Jin-Chuan Duan, James E. Gentle, and Wolfgang Härdle(eds) *Handbook of Computational Finance*. 277-305. Springer Verlag

2011 **Grith, M. and Krätschmer, V.** , “Parametric Modeling and Estimation of Risk-Neutral Densities”, in Jin-Chuan Duan, James E. Gentle, and Wolfgang Härdle(eds) *Handbook of Computational Finance*. 253-275. Springer Verlag

Work in Progress

Grith, M. and Eckardt, M., “Dynamic Analysis of Multivariate Time Series Using Wavelet Dependence Graphs”

Duca, I., Grith, M. and Härdle, W. K.”Option Implied Stock Return Distribution”

Grith, M. and Cebiroglu, G.”The Role of Delegated Trading Mechanisms in Explaining the Empirical Pricing Kernel Puzzle ”

Practical Experience

04.2008-08.2013 **Research assistant**
Humboldt University of Berlin, LvB Chair of Statistics

06.2008-03.2009 **Research assistant**
Institute for Applied Analysis and Stochastics (WIAS) Berlin

09.2008-12.2008 **Teaching assistant**
Hertie School of Governance

10.2006-03.2008 **Student assistant**
Humboldt University of Berlin, Chair for Macroeconomic Policy

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Teaching

04.2008-02.2016 Humboldt University of Berlin, School of Business and Economics
Statistics of Financial Markets, Multivariate Statistical Analysis, Non and Semiparametric Modeling, Numerical Introductory Course, Advanced Methods in Quantitative Finance

09.2014-10.2014
09.2015-10.2015 University of Havana, Faculty of Economics
Introduction to Financial Mathematics

10.2011 Charles University Prague, Faculty of Mathematics and Physics
Introduction to Nonparametric Statistical Methods

Honors and Awards

09.2015-12.2016	Postdoctoral Fellowship, *Hilda Geiringer Program*
03.2015-02.2016	Research Fellow of the CRC 649 "Economic Risk"
08.2014-08.2015	Postdoctoral Fellowship, *Caroline von Humboldt Program*
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: Universität des Saarlandes

Academic Visits

10.2015-12.2015	University of Pennsylvania, Economics & Computer and Information Science
09.2015	Singapore Management University, SKB Institute for Financial Economics
01.2014-02.2014	Princeton University, Operations Research and Financial Engineering
09.1012-12.2012	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

Scientific Events Organized

11.2016	SFB 649 Hilda Geiringer Lecture
08.2013	IZA/WZB Workshop: Field Days 2013: Experiments Outside the Lab
01.2013	SFB 649 Workshop Risk Preferences and Decisions under Uncertainty
10.2011	3rd Humboldt-Princeton Conference
01.2010	Distinguished Lecture Series, 200 Years of Finance and Statistics
10.2008	Hermann Otto Hirschfeld Lecture

Workshops and Trainings

06.2015	OMI-SoFiE Financial Econometrics Spring School, Brussels
04.2013	Oberwolfach Workshop, Mathematical Statistics of Partially Identified Objects
07.2012-08.2012	OMI-SoFiE Financial Econometrics Summer School, Oxford
10.2009	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
05.2007	St. Gallen Symposium, The Power of Natural Resources, University of St. Gallen
08.2004	Summer school: Transition Economies und Management Transition, WSE
07.2003-08.2003	Summer school: Operative Controlling and Inter-cultural Management, Vienna

Conference Presentations and Invited Talks

12.2016 CFE-CMStatistics Conference, University of Seville

09.2016 Statistical Week, Augsburg

11.2015 University of Pennsylvania, Economics Dept., Lunch Econometrics Seminar

12.2014 International Conference on Computational and Financial Econometrics, Pisa

11.2014 SFB 649, Jours fixe

05.2014 Second NUS-Stanford Workshop in Quantitative Finance: Statistical Issues

11.2013 Princeton-Humboldt Conference, ORFE, Princeton University

01.2013 SFB 649 Workshop Risk Preferences and Decisions under Uncertainty

12.2012 Texas A&M, Institute for Applied Mathematics and Computational Science

12.2012 Stevens Institute for Technology, Financial Engineering Seminar

11.2012 Princeton University, ORFE, Wilks Statistics Seminar

11.2012 Columbia University, Department of Statistics, Mathematical Finance Seminar

11.2012 Rutgers University, Department of Statistics and Biostatistics, 2012 Fall Seminar

11.2012 Indiana University Bloomington, Economics Department, 2012 Fall Seminar

05.2012 Märkische Schweiz Summer School on Statistics in Finance and Insurance

04.2012 Berlin-Dortmund Workshop, Methods and Challenges in Financial Risk Measurement, Kloster Drübeck

03.2012 National Taiwan University, Graduate Institute of Statistics

03.2012 National Chiao Tung University, Institute of Statistics

10.2011 Humboldt-Princeton Conference, Risk Patterns in Economics, Statistics, Finance and Medicine, Berlin

09.2011 Statistical Analysis of Financial Data Workshop, Opatija

09.2011 Statistical Week, Leipzig

08.2011 Bernoulli Society Satellite Meeting, Dynamic Statistical Models, Copenhagen

07.2011 Pricing Kernel Puzzle Workshop, Konstanz

07.2011 Recent Advances in Finance, Warwick

07.2010 Summer school: Symposium on Computational Finance, Singapore

05.2009 Romanian-German Symposium on Mathematics and Its Applications, Sibiu

Other Affiliations

05.2009 Collaborative Research Center 649: Economic Risk

05.2009 Center for Applied Statistics and Economics

05.2009 Berlin Economics Research Associates