

# Simon Behrendt

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## Research Interests

I am generally interested in topics related to financial econometrics, empirical finance, and behavioral finance. In particular, one part of my research is focused on the relevance of online investor sentiment for financial market participants. Another part of my research is concerned with issues induced by structural breaks and nonlinearities in financial time series.

## Education

Ph.D. Candidate and Research Fellow, Department of Empirical Finance and Econometrics, DFG project “Measurement of Intraday Volatility in Stock Markets”, Zeppelin University (Germany), 2016 – current.

B.Sc. Mathematics, University of Hagen (Germany), 2017 – current.

M.Sc. International Business, University of Tuebingen (Germany), including one semester each at Guanghua School of Management (Peking University, China) and Doshisha University (Japan), 2016.

German grading system: **1.0 (with distinction)**, reward for outstanding master graduates

B.Sc. International Economics, University of Tuebingen (Germany), 2014.

German grading system: **1.1 (with distinction)**, reward for outstanding bachelor graduates

## Research

### Publications in peer-reviewed journals

Behrendt, S., Dimpfl, T., Peter, F. and Zimmermann, D. (2019) RTransferEntropy – Quantifying information flow between different time series using effective transfer entropy, *SoftwareX*, 10.

Behrendt, S. and Schmidt, A. (2018) The Twitter myth revisited: Intraday investor sentiment, Twitter activity and individual-level stock return volatility, *Journal of Banking & Finance*, 96, 355-367.

### Working paper

Behrendt, S. and Prange, P. (2019) What are you searching for? On the equivalence of proxies for online investor attention.

Ballinari, D. and Behrendt, S. (2019) Structural breaks in online investor sentiment: A note on the nonstationarity of financial chatter.

- Ballinari, D. and Behrendt, S. (2019) How to gauge investor behavior? A comparison of online investor sentiment measures.
- Behrendt, S. and Schmidt, A. (2019) Nonlinearity matters: The stock price – trading volume relation revisited.
- Behrendt, S. (2019) Structural breaks in realized volatility: A cautionary tale.
- Behrendt, S. and Schweikert, K. (2018) A note on adaptive group Lasso for structural break time series.
- Behrendt, S. (2018) Investigating stationarity and nonlinear dynamics in high-frequency financial time series.
- Behrendt, S. and Zimmermann, D. (2018) Wikipedia search momentum and stock returns.
- Behrendt, S. and Wamser, G. (2017) Tax-response heterogeneity and the effects of double taxation treaties on the location choices of multinational enterprises.

**PhD research stay**

University of St. Gallen, Faculty of Mathematics and Statistics, Chair of Financial Econometrics, Prof. Dr. Matthias Fengler, November – December 2018.

**Referee work**

International Review of Financial Analysis, Economic Modelling, Review of International Economics

## Coursework

**Courses taught at Zeppelin University**

Mathematics for Business and Economics, Applied Time Series Analysis, Econometrics

**Ph.D. courses attended (University of Oxford, University of St.Gallen)**

Oxford Summer School in Economic Networks, Financial Market Microstructure, Computational Statistics, Statistical Learning, Time Series Analysis – Advanced Methods, Time Series Methods in Financial Econometrics

## Skills

**Programming**

R, Gauss, Pascal, Maple, Stata

**Languages**

German (native proficiency), English and Chinese (both full professional proficiency)