Simon Behrendt

Zeppelin University
Department of Empirical Finance and Econometrics
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Research Interests

(High-frequency) Financial econometrics

Nonlinear time series analysis

Education

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

B.Sc. Mathematics, University of Hagen 2017 – current.

M.Sc. International Business, University of Tuebingen, Guanghua School of Management (Peking Universiy), Doshisha University, 2016.

- German grading system: **1.0 (with distinction)**
- Reward for outstanding master graduates

B.Sc. International Economics, University of Tuebingen, 2014.

- German grading system: **1.1 (with distinction)**
- Reward for outstanding bachelor graduates

Research

Paper

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.

Behrendt, S. and Zimmermann, D. (2018) Wikipedia search momentum and stock returns, *working paper*

Behrendt, S., Dimpfl, T., Peter, F. and Zimmermann, D. (2018) RTransferEntropy: Measuring information flow between time series with effective transfer entropy in R, *working paper*

Behrendt, S. and Wamser, G. (2017) Tax-response heterogeneity and the effects of double taxation treaties on the location choices of multinational enterprises, *working paper*

Selected conferences and seminars

Spring Meeting of Young Economists 2018, Universitat des les Illes Balears

ZEW Public Finance Conference 2018, Centre for European Economic Research

Junior Research Seminar in Econometrics 2018, University of Hohenheim

10th Norwegian-German Seminar on Public Economics, CESifo

Doctoral Conference 2017, Centre for Business Taxation, University of Oxford

GSDS Doctoral Seminar in Econometrics 2017, University of Konstanz

PhD research stay

University of St. Gallen, Faculty of Mathematics and Statistics, Chair of Financial Econometrics, Prof. Matthias Fengler

R-package (official CRAN package repository)

RTransferEntropy (with Dimpfl, T., Peter, F. and Zimmermann, D.)

Coursework

Courses taught at Zeppelin University

Mathematics for Business and Economics (bachelor)

Applied Time Series Analysis (advanced methods course)

Econometrics (bachelor)

Ph.D. courses attended

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)

Last updated: December 4, 2018