

Philipp Prange

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Research Interests

I am generally concerned with topics related to financial econometrics, quantitative and behavioral finance. In part, my current research focuses on the estimation and inference of dynamic correlation models to investigate linkages across markets. Besides, I am interested in investment decision making in times of financial turmoil and uncertainty.

Education

Ph.D. Candidate and Research Fellow, Department of Empirical Finance and Econometrics, Zeppelin University (Germany), 2018 – current.

M.Sc. International Business and Economics, University of Hohenheim (Germany), including one semester at the Southwestern University of Finance and Economics (China), 2018.

B.Sc. Economics, University of Heidelberg (Germany), 2016.

Research

Publications in peer-reviewed journals

Baur, D., Prange, P. and Schweikert, K. (2021) Flight to quality - Gold mining shares versus gold bullion, *Journal of International Financial Markets, Institutions and Money*, 71.

Behrendt, S. and Prange, P. (2021) What are you searching for? On the equivalence of proxies for online investor attention, *Finance Research Letters*, 38.

Prange, P. (2021) Does online investor attention drive the co-movement of stock-, commodity-, and energy markets? Insights from Google searches, *Energy Economics*, 99.

Working paper

Heil, T., Peter, F. and Prange, P. (2021) Global equity market co-movement during crisis periods.

Prange, P. (2021) P-range DCC: A score-driven approach to extend time-varying conditional correlation models.

Coursework

Courses taught at Zeppelin University

Mathematics for Business and Economics (Bachelor and Master).

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

Oxford Summer School in Economic Networks, Empirical Asset Pricing, Time Series Methods in Financial Econometrics, Topics in Microstructure and Asset Pricing.

Skills

Programming

R, C++, STATA.

Languages

German (native proficiency), English (full professional proficiency), French (high proficiency).