Curriculum Vitae

Prof. Dr. Franziska Peter

Professor of Empirical Finance and Econometrics
Zeppelin University
Friedrichshafen|Germany

Am Seemooser Horn 20
88045 Friedrichshafen | Lake Constance
Germany
T +49 7541 6009 2231
Franziska.Peter@zu.de

Academic Education

Since 2016: **Professor for Empirical Finance and Econometrics** at the Zeppelin University, Friedrichshafen.

May 2016: Venia legendi (**Habilitation**) in financial econometrics at the University of Tuebingen.

April 2015: Offered the Rosalind Franklin Fellowship for outstanding female researchers by the Faculty of Business and Economics at University of Groningen, including a tenure track assistant professor position. Offer declined May 2015.

2011-2015: **Postdoctoral research fellow** at the Department of Statistics, Econometrics and Empirical Economics (Prof. Dr. Joachim Grammig), University of Tuebingen.

07/2013 - 04/2014: Parental leave

June 2012: Awarded the Prize for an outstanding PhD thesis at the Faculty of Economics, University of Tuebingen.

April 2011: **PhD** in Economics with a dissertation on *Where is the Market? Three Econometric Approaches to Measure Contributions to Price Discover*y.

2007-2011: Research fellow at the Department of Statistics, Econometrics and Empirical Economics, University of Tuebingen.

Sep 2008: Awarded the Nobert-Kloten Prize for outstanding diploma thesis in economics.

2001-2007 **Diploma in International Economics**, University of Tuebingen and University of Newcastle, UK.

Publications

Group Transfer Entropy with an Application to Cryptocurrencies, ***Physica A***, Vol. 516, 2019, pp. 543-551 mit Thomas Dimpfl.

Analyzing Volatility Transmission Using Group Transfer Entropy, ***Energy Economics***, Vol. 75, 2018, pp. 368-376 with Thomas Dimpfl.

Price Discovery in the Markets for Credit Risk: A Markov-Switching Approach in ***Studies in Nonlinear Dynamics and Econometrics*****,** Vol. 20, 2016, pp. 233- 249, with Thomas Dimpfl.

Telltale Tails: A New Approach to Estimating Unique Market Information Shares in ***Journal of Financial and Quantitative Analysis***, Vol. 48 (2), 2013, pp. 459-488, with Joachim Grammig.

Using Transfer Entropy to Measure Information Flows between Financial Markets in ***Studies in Nonlinear Dynamics and Econometrics***, Vol. 17, 2013, pp. 85-102, with Thomas Dimpfl.

Who Moves First? An Intensity-Based Measure for Information Flows across Stock Exchanges in ***Journal of Banking and Finance***, Vol. 37, 2013, pp. 1629-1642, with Kerstin Kehrle.

The Impact of the Financial Crisis on Transatlantic Information Flows: An Intraday Analysis in ***Journal of International Financial Markets, Institutions & Money***, Vol. 31, 2014, pp. 1-13, with Thomas Dimpfl.

Papers in the Review Process

Tumbling Titans? The Changing Patterns of Price Discovery in the U.S. Equity Market, *Revise and Resubmit (1st round)* in ***Journal of Empirical Finance**,* with Joachim Grammig.

Price Discovery in Cryptocurrency Markets, *Revise and Resubmit (1st round)* in **Journal of Financial Markets**, with Thomas Dimpfl.

Implementing the Fama-French five- factor model for the German stock market, *Revise and Resubmit (1st round)*, **SBR- Schmalenbach Business Review**, with Philipp Dirkx.

Software Packages

RTransferEntropy: Measuring Information Flow Between Time Series with Shannon and Renyi Transfer Entropy, R Package (2018)¸ wit Simon Behrendt, Thomas Dimpfl, and David Zimmermann, https://CRAN.R-project.org/package=RTransferEntropy.

Research Grants

German Research Association (DFG):
Project PE 2370 *Measuring Intraday Volatility in Stock Markets*.
April 2018 until March 2020;

Development of an E-portfolio for individualized learning and research in quantitative methods
(together with Dr. Kilian Seng, Zeppelin University)
funded by the Ministry of Science, Research and the Arts of the State of Baden-Württemberg ;
July 2018 until June 2021;.

Selected Conference Presentations

- Financial Econometrics Conference: Market Microstructure, Limit Order Books and Derivative Markets, September 2018, in Lancaster, UK.
- World Finance Conference (WFC), 2018 in Mauritius.
- Annual Meeting of the Midwestern Finance Association (MFA), 2017 in Chicago.
- Annual Meeting of the Swiss Society for Financial Market Research, 2016, in Zürich.
- 7th CDSA International Conference on Computational and Financial Econometrics (CFE), 2013, London.
- Annual Meeting of the Midwestern Finance Associaton (MFA), 2012 in New Orleans.
- Annual Meeting of the Econometric Society (ESEM), 2011 in Oslo.
- Annual Meeting of the Society for Nonlinear Dynamics and Econometrics (SNDE), 2011 in Washington. Interdisciplinary workshop on Econometric and statistical modelling of multivariate time series, 2011 in Louvain-la-Neuve.
- Annual Meeting of the European Finance Association (EFA) 2010 in Frankfurt.
- Annual Meeting of the European Economic Association (EEA) 2010 in Glasgow.
- 4th CSDA International Conference on Computational and Financial Econometrics (CFE'10), 2010 in London.
- Annual Meeting of Deutsche Gesellschaft für Finanzwirtschaft (DGF), 2010 in Hamburg

Teaching Experience

- PhD Course in advanced time series analysis (Zeppelin University)
- Joint PhD seminar with University of Konstanz, Tuebingen and Hohenheim
- Capital market theory (Zeppelin University)
- Seminar on current issues in finance: financial market design (Zeppelin University)
- Quantitative methods: time series analysis and applications with R (Zeppelin University)
- Quantitative methods: quantitative risk management (Zeppelin University)
- Econometrics (bachelor/master) with applications in Gretl/ R (Zeppelin University)
- Methodenwerkstatt (Zeppelin University)
- Supervision of bachelor and master thesis in financial econometrics / empirical finance (Zeppelin University)
- Computational statistics with SAS (University of Tuebingen)
- Applied time series analysis (University of Tuebingen)
- Financial market microstructure (University of Tuebingen)
- Advanced time series analysis with Gauss (practical course) (University of Tuebingen)
- Supervision of bachelor and master theses in financial econometrics/ empirical finance
- Bachelor and Master seminars in financial econometrics/ empirical finance

Miscellaneous

- Lecturer at “Kinderuniversität” in Friedrichshafen
- Freelancer at *InterStat Consulting: Making sense of data*
- Programming skills: SAS, Gauss, Matlab, R, Eviews, Gretl
- Language skills: German (native), English (fluent), French (basics)
- Referee work (among others): Deutsche Forschungsgemeinschaft (DFG), Journal of Banking and Finance, Physica A, Journal of Financial Markets, Studies in Nonlinear Dynamics and Econometrics, Risk
- Hobbies: Trainee helicopter pilot (PPL), Robinson 44 Rating