

Simon Behrendt

Zeppelin University
Department of Empirical Finance and Econometrics
Am Seemooser Horn 20
88045 Friedrichshafen, Germany
Email: simon.behrendt@zu.de

Research Interests

I am interested in (high-frequency) financial econometrics and nonlinear time series analysis. Current research projects include the refinement of model-free measures of implied volatility, the usage of transfer entropy to measure the statistical information transfer between Wikipedia searches and stock returns and the simulation-based estimation of location choice models with random coefficients to allow for firm-specific heterogeneity.

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 University), Doshisha University, 2016.

German grading system: **1.0 (with distinction)**

Reward for outstanding master graduates (best GPA among all 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* (accepted)

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

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
Time Series Analysis - Advanced Methods
Statistical Learning

Skills

Programming

R, Gauss, Pascal, Maple, Stata

Languages

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