Philipp Prange

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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 time-varying correlation models to investigate linkages across financial markets. To this end, I have recently developed an observation-driven extension to dynamic conditional correlation models. Besides, I am interested in investment decision making in times of market turmoil and uncertainty. In this concern, I have investigated the performance of Google search data for financial terms in optimizing related portfolios.

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.

　　Best student paper award.

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.

Articles in revision stage

Heil, T., Peter, F. and Prange, P. (2022) Global equity market co-movement during crisis periods, under review in the *Journal of International Money and Finance*.

Prange, P. (2022) News impact dynamics in the correlations of global equity returns for systemic risk measurement, under review in the *Journal of Econometrics*.

Conference Presentations

13th and 15th International Conference on Computational and Financial Econometrics (University of London and King's College London, respectively), DStatG Statistische Woche 2021 (Kiel University), Colloquium on Econometric Methodologies (Zeppelin University), Financial research seminars (Universities of Freiburg, Friedrichshafen, Hohenheim, Konstanz, and Tübingen), Oxford Summer School in Economic Networks (University of Oxford).

Employment

Student assistant, Department of Econometrics and Statistics, University of Hohenheim (Germany), February 2017 – June 2017 and March 2018 – August 2018.

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 (full professional proficiency), C++ (primarily using RcppArmadillo to enhance the functionality of R), Python (actively learning).

Languages

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

Last updated: February 10, 2022

P. Prange