# Lorenzo Schoenleber

*Curriculum Vitae*

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## Personal data

Date/Place of birth March 29, 1989; Munich (Germany)

Office Frankfurt School of Finance & Management
Adickesallee 32-34, D–60322, Frankfurt am Main

## Research Interests

Asset Pricing, Derivatives, Asset Allocation, Data Science, Financial Mathematics

## Academic Positions

09/2015 – today PhD Candidate in Finance, Frankfurt School of Finance & Management
*Enrolled in the PhD Program including coursework and scholarship*

09/2017 – 03/2018 PhD Department Visit, Courant Institute of Mathematical Sciences of New York University, Invited by Prof. Petter Kolm

02/2012 – 11/2014 M.Sc Business Mathematics, University of Mannheim
Thesis: *"Convergence of the Euler-Maruyama Method for the CIR Process and its Application to Finance"*

08/2011 – 01/2012 M.Sc Stochastics and Financial Mathematics, University of Amsterdam
Master exchange student

09/2008 – 06/2011 B.Sc Business Mathematics, University of Mannheim
Ranked in the top 10 among the graduated students
Thesis: *"Multiperiodic Markowitz Optimization"*

## Working papers

"Correlations, Value Factor Returns, and Growth Options", Job Market Paper, 2019
*Best Job Market Paper in Asset Pricing - Second Asset Pricing Conference by LTI - Collegio Carlo Alberto, Turin*

"Expected Correlation and Future Market Returns", with A. Buss and G. Vilkov, 2019
*Jack Treynor Prize sponsored by the Q-Group, 2019*

"Option-Implied Correlations, Factor Models, and Market Risk", INSEAD Working Paper, with A. Buss and G. Vilkov, 2016
*Crowell Prize Finalist, 2017*

## References

Griogry Vilkov, Frankfurt School of Finance, Adickesallee 32-34, D–60322 Frankfurt, ✉ G.Vilkov@fs.de

Adrian Buss, INSEAD, Boulevard de Constance, F–77305 Fontainebleau, ✉ adrian.buss@insead.edu

Christian Wagner, WU Vienna, Welthandelsplatz 1, AT–1020 Vienna, ✉ christian.wagner@wu.ac.at

## Seminars, Conference Presentations and Poster Sessions

2020 Q-Group spring seminar (scheduled), Miami

2019 Paris Financial Management Conference (scheduled), Paris; European Quantitative Conference, London; Conference on Derivatives and Volatility, Chicago; Second Asset Pricing Conference by LTI - Collegio Carlo Alberto, Turin; NFA 2019, Vancouver; CDI 2019, Montreal; 2nd QMUL Economics and Finance Workshop, London, City University of Hong Kong International Finance Conference on Corporate Finance and Financial Markets*; AFA Annual Meeting, Atlanta*; Brownbag Seminar, Frankfurt

2018 FMA Annual Meeting, San Diego; EFA, Warsaw; Bachelier Finance Society, Dublin; FMA European Conference, Kristiansand; Frontiers of Factor Investing, Lancaster; First Asset Pricing Conference by LTI - Collegio Carlo Alberto, Turin*; SGF Conference, Zurich; OppenheimerFunds, New York City; AFA Annual Meeting, Poster Session, Philadelphia

2017 The 2nd Annual Eastern Conference on Mathematical Finance, New York City; PanAgora Asset Management, Boston; BofAML Quant and Risk Premia Conference, Frankfurt*; FMA Annual Meeting, Boston; China International Conference in Finance, Hangzhou*; SFS Cavalcade, Nashville; Brownbag Seminar, Frankfurt

2016 Option Metrics Conference, New York City

**Presentation by co-author*

## Teaching

Master level TA in Quant. Fundamentals for Machine Learning, Frankfurt School of Finance, 2019

TA in Data Science and Machine Learning, Frankfurt School of Finance, 2019

TA in Risk Management, Frankfurt School of Finance, 2017 & 2018

Lecturer in the Preparation Class for Mathematics and Statistics, Frankfurt School of Finance, 2017 & 2018

Bachelor level Lecturer in Statistics and Probability, Frankfurt School of Finance, 2016

TA in Analysis I, University of Mannheim - Math Department, 2011

TA in Discrete Mathematics A, University of Mannheim - Math Department, 2010

TA in Linear Algebra 1, University of Mannheim - Math Department, 2009

## Fellowships, Honors, Grants and Scholarships

2019 Travel Grant for the AFA Annual Meeting 2019 in Atlanta

2017 Research Grant, Canadian Derivatives Institute (CDI) for "Expected Stock Returns and the Correlation Risk Premium" (with Adrian Buss and Grigory Vilkov)

2013–2015 Deutschlandstipendium - Germany Scholarship
*Sponsored by the University of Mannheim and the Allianz SE*

## Referee

Journal The Economics of Transition

Methodology & Computing in Applied Probability

## Non-Academic Positions

Self-Employed Quant Developer, Fincite GmbH, Frankfurt am Main

Quantitative Research Analyst, OppenheimerFunds, Inc., New York City

Internships 2015, Union Asset Management Holding AG, Rates, Frankfurt am Main

2014, Real Estate Capital Partners, Investment and Asset Management, New York City

2013, BHF Bank AG, Private Banking and Asset Management, Frankfurt am Main

2013, Fund Derivatives Trading, UniCredit Bank AG HypoVereinsbank, Munich

2013, Financial Services, PricewaterhouseCoopers, Frankfurt am Main

## Skills and Competences

Language German (native); English (fluent); Italian (proficient).

Computer Advanced use of Python, R, Matlab, and LaTeX