

## PERSONAL DETAILS

Date/Place of Birth November 20, 1988 in Darmstadt, Germany

Contact Email: [fwg@iwh-halle.de](mailto:fwg@iwh-halle.de)  
 Phone: +49 (0)345 7753-851  
 Online: [www.woebeking.info](http://www.woebeking.info)



## EMPLOYMENT AND AFFILIATIONS

09/2022 – Present **IWH – Leibniz Institute for Economic Research, Halle, Germany**  
 Assistant Professor for Financial Economics, Financial Markets Department  
 Head of research group: “Data Science in Financial Economics”

11/2022 – Present **Martin Luther University Halle-Wittenberg, Germany**  
 Assistant Professor for Financial Economics

02/2015 – Present **Frankfurt School of Finance & Management, Germany**  
 Lecturer (part-time): Financial Economics, Derivative Analysis

02/2019 – Present **Axiomatec AG, Vaduz, Principality of Liechtenstein**  
 Co-Founder / Scientific Adviser – Risk Management, Financial Modelling, Investment Committee

04/2019 – 09/2022 **Goethe University Frankfurt, Germany**  
 Associated Researcher; Department of Finance

11/2015 – 11/2018 **Goethe University Frankfurt, Germany**  
 Research assistant

## EDUCATION

01/2018 – 05/2018 **Columbia University, New York City, USA**  
 Visiting Scholar; Decision, Risk and Operations division

11/2014 – 04/2019 **Goethe University Frankfurt, Germany**  
 Ph.D. (Dr. rer. pol.); Department of Finance, summa cum laude

03/2013 – 08/2014 **Frankfurt School of Finance & Management, Germany**  
 Master of Finance (M.Sc.); Capital Markets concentration

01/2011 – 08/2011 **University of California Santa Barbara, USA**  
 Two semesters abroad

09/2009 – 03/2013 **Frankfurt School of Finance & Management, Germany**  
 International Business Administration (B.Sc.)  
 Focus on economics and quantitative-finance

## ACADEMIA

Research Interests Financial economics and data science with a focus on natural language processing, risk management, corporate governance, impact investing, extreme value theory, systemic risk, machine learning and Bayesian methods in finance

SSRN Author Page <https://ssrn.com/author=2340836>

Google Scholar <https://scholar.google.com/citations?user=J4td6DAAAAAJ>

ORCID <https://orcid.org/0000-0003-0287-6092>

Publications	<p>“Let me get back to you” – A machine learning approach to measuring non-answers (with A. Barth, S. Mansouri). Forthcoming in <b>Management Science</b>. Available at SSRN 3567724, 2023.</p> <p><i>Correlation scenarios and correlation stress testing</i> (with N. Packham). <b>Journal of Economic Behavior &amp; Organization</b>, 205(C):55-67, 2023.</p> <p><i>Cryptocurrency volatility markets</i>. <b>Digital Finance</b>, 3, 273–298. Available at <a href="https://doi.org/10.1007/s42521-021-00037-3">https://doi.org/10.1007/s42521-021-00037-3</a>, 2021.</p> <p><i>A factor-model approach for correlation scenarios and correlation stress-testing</i> (with N. Packham) in <b>Journal of Banking &amp; Finance</b>, 101:93-103, 2019.</p> <p><i>Tail-risk protection trading strategies</i> (with N. Packham, J. Papenbrock and P. Schwendner) in <b>Quantitative Finance</b>, 17(5):729-744, 2017.</p>
Selected Working Papers	<p><i>How to talk down your stock performance</i> (with A. Barth, S. Mansouri, S. Zoergiebel). Under Review at the <b>Journal of Banking &amp; Finance</b>. Available at SSRN 3336671, 2022.</p>
Grants and Awards	<p>Frankfurt Institute for Risk Management and Regulation (EUR 86,000), 2022</p> <p>Goethe University, Sturm &amp; Drang Prize (co-author), 2022</p> <p>Best Paper Award, Lazaridis Institute and the CAAA Annual Conference, 2021</p> <p>Best Paper Award, 82<sup>nd</sup> VHB Annual Meeting, 2020</p> <p>Research grant, Europlace Institute of Finance, Paris (EUR 10,000), 2014/15</p> <p>GARP Research Fellowship (EUR 4,000), 2014</p>
Memberships and Societies	<p><i>European COST Action CA19130: Fintech and Artificial Intelligence in Finance</i> (Management Committee Substitute)</p> <p><i>Frontiers in Artificial Intelligence</i> (Review Editor – AI in Finance)</p>
Teaching/Seminars	<p><i>Financial Data Analytics in Python</i> (Martin Luther University, M.Sc.)</p> <p><i>Derivatives</i> (Frankfurt School, M.Sc.)</p> <p><i>Derivatives</i> (Vietnamese German University, M.Sc.)</p> <p><i>Spezielle Fragen der Unternehmensfinanzierung</i> (Frankfurt School, LL.M.)</p> <p><i>Finance I</i> (Frankfurt School, B.Sc.)</p> <p>Financial Markets Certification (LFMA)</p> <p><i>Finance Bootcamp</i> (Frankfurt School, MBA)</p> <p><i>Finance II</i> (Frankfurt School, B.Sc.)</p> <p><i>Finance II – Tutor</i> (Vietnamese German University, B.Sc.)</p> <p><i>Bachelor Seminar – Tutor</i> (Goethe University, B.Sc.)</p> <p><i>Corporate Seminar: Analyse komplexer Produkte</i> (Commerzbank)</p>

---

## RELATED SKILLS

Languages	<p>German: native language</p> <p>English: fluent</p> <p>Chinese (Mandarin): basic knowledge</p> <p>Spanish: basic knowledge</p> <p>French: basic knowledge</p>
IT	<p>MS-Office: Proficient: Excel, PowerPoint, Word</p> <p>Programming: Proficient: Python, R, Mathematica, SQL (SQLite, Postgres, AWS), LaTeX, Git, VBA</p> <p>Basic knowledge: Matlab, HTML, CSS, JavaScript</p>

---

## INTERESTS

Aviation (FAA - private pilot license), Sailing, Skiing, Mountaineering, Climbing, Krav Maga, Generative Art, Go (圍棋)

March, 2023