CURRICULUM VITAE

Jun.-Prof. Dr. Fabian Wöbbeking

PERSONAL DETAILS

Date/Place of Birth	November 20, 1988 in Darmstadt, Germany
Contact	Email: fwg@iwh-halle.de Phone: +49 (0) 345 7753-851 Online: www.woebbeking.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 – 11/2022	**Axiomatec AG, Vaduz, Principality of Liechtenstein** Co-Founder / Scientific Adviser, 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, machine learning, explainable AI, risk management, corporate governance and climate risk
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	*"Let me get back to you" – A machine learning approach to measuring non-answers* (with A. Barth, S. Mansouri). Forthcoming in **Management Science**. Available at SSRN 3567724, 2023. *Correlation scenarios and correlation stress testing* (with N. Packham). **Journal of Economic Behavior & Organization**, 205(C):55-67, 2023. *Cryptocurrency volatility markets.* **Digital Finance**, 3, 273–298. Available at https://doi.org/10.1007/s42521-021-00037-3, 2021. *A factor-model approach for correlation scenarios and correlation stress-testing* (with N. Packham) in **Journal of Banking & Finance**, 101:93-103, 2019. *Tail-risk protection trading strategies* (with N. Packham, J. Papenbrock and P. Schwendner) in **Quantitative Finance**, 17(5):729-744, 2017.
Selected Working Papers	*Information flow and market efficiency - unintended side effects of the plain writing act* (with A. Barth, S. Mansouri). Available at SSRN 4629494, 2023. *Market discipline in banking: the role of financial analysts* (with A. Barth, S. Mansouri). Available at SSRN 4613690, 2023. *How to talk down your stock performance* (with A. Barth, S. Mansouri, S. Zoergiebel). Available at SSRN 3336671, 2022.
Grants and Awards	Frankfurt Institute for Risk Management and Regulation (EUR 86,000), 2022 Goethe University, Sturm & Drang Prize (co-author), 2022 Best Paper Award, Lazaridis Institute and the CAAA Annual Conference, 2021 Best Paper Award, 82nd VHB Annual Meeting, 2020 Research grant, Europlace Institute of Finance, Paris (EUR 10,000), 2014/15 GARP Research Fellowship (EUR 4,000), 2014
Memberships and Societies	*European COST Action CA19130: Fintech and Artificial Intelligence in Finance* (Management Committee Substitute) *Frontiers in Artificial Intelligence* (Review Editor – AI in Finance)
Teaching/Seminars	Machine Learning (IWH-DPE, Ph.D.) *Financial Data Analytics in Python* (Martin Luther University, M.Sc.) *Seminar: Applied Econometrics* (Martin Luther University, B.Sc.) *Derivative Analytics* (Vietnamese German University, M.Sc.) *Derivatives* (Frankfurt School, M.Sc.) *Spezielle Fragen der Unternehmensfinanzierung* (Frankfurt School, LL.M.) *Finance I* (Frankfurt School, B.Sc.) *Financial Markets Certification* (LFMA) *Finance Bootcamp* (Frankfurt School, MBA) *Finance II* (Frankfurt School, B.Sc.) *Seminar: Analyse komplexer Produkte* (Commerzbank)

RELATED SKILLS

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

INTERESTS

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

January, 2023