Curriculum Vitae **Oliver Kristen** *October, 2013*

CONTACT INFORMATION

Oliver Kristen
Lohnsteinstr. 34
2380 Perchtoldsdorf, Austria

M: +43-676-949-80-83
F: +43-1-869-06-18
Email: Oliver.Kristen@gmx.at

PERSONAL INFORMATION

Date of Birth: 22 May, 1983
Place of Birth: Vienna, Austria
Nationality: Austria

Marital Status: Unwed
Military Service: Served

RESEARCH INTERESTS

Quantitative methods with applications to financial management
Regime-Switching Models, Dynamic Factor Models, Time Series Models and Panel Data, Asset Pricing Models and Portfolio Optimization

EDUCATION

Lisbon University Institute (ISCTE-IUL), Lisbon, Portugal

Postgraduate Diploma in Advanced Studies, Management, Specialization: Quantitative Methods, 2012 - 2015 (expected)
obtained *Ph.D. Candidacy/Postgraduate Diploma in Advanced Studies* on October 15, 2013 (completed 60 ECTS coursework)

- GPA: 17/20

University of Applied Sciences for Business and Engineering, Wiener Neustadt, Austria

M.A., Business Consultancy International, Specialization: Accounting and Finance, September 2009 - October 2012, *with distinction* (120 ECTS)

- Thesis Topic: *The Application of Statistical Properties in Constructing Alternative Equity Portfolios and Testing Their Performance 2008-2010*
- Area of Study: Financial Management

Advanced School of Economics, **Ca' Foscari University of Venice**, Italy

Second Level Master in Economics and Finance (IMEF), enrolled from August 2010 - September 2011 (60 ECTS), degree awarded on December 4, 2013 (see enclosed confirmation letter)

- Thesis Topic: *The Up-Down Market Timing Model and Robust Portfolio Optimization*
- GPA: app. 8/10
- Area of Study: Financial Economics

University of Applied Sciences for Business and Engineering, Wiener Neustadt, Austria

B.A., Business Consultancy, Specializations: Accounting & Revision and Financial Management (Corporate Finance), September 2006 - October 2009, *with distinction* (180 ECTS)

Exchange Semester: **Hogeschool van Utrecht**, Utrecht, The Netherlands, 2007-2008

- Thesis Topic 1: *Hedging Foreign Currency Exposure with Derivative Instruments*
- Thesis Topic 2: *Long-Term Construction Contracts under National GAAP and IFRS*
- Area of Study: Business Administration

Summer Schools & Graduate Courses

CEMFI Summer School, Madrid, Spain, September 2 - September 6, 2013
Nowcasting, Short-Term Forecasting and Turning Points Real-Time Detection (15 hours)
taught by: G. Perez Quiros, University of Alicante and Bank of Spain

University of Vienna, Faculty of Mathematics, Vienna, Austria, August 26 - August 30, 2013
Sixth European Summer School in Financial Mathematics (30 hours)
taught by: D. Hobson, University of Warwick, UK and J. Kallsen, University of Kiel, Germany

University of Salento, Faculty of Economics, Lecce, Italy, July 29 - August 2, 2013
Summer School of Computational Macroeconometrics and Programming in Matlab (30 hours)
taught by: U. Woitek, University of Zurich, Switzerland

CEMAPRE, ISEG-Technical University of Lisbon, Portugal, March 25 - March 26, 2013
Data Management, Regression, Panel Data Analysis & Research Output using Stata (15 hours)
taught by: J. Cerejeira and M. Portela, University of Minho, Braga, Portugal

Conference Presentations

Kristen, O., J.G. Dias and S.B. Ramos. Modeling Stock Market Regime Switching Dynamics with Internet Search Query Data. EURO-INFORMS. 26th Conference on Operational Research, Rome, July 1 - 4, 2013.

Conference Participations

WU Wien, Vienna, Austria, April 18 and 19, 2013
Conference on Current Topics in Mathematical Finance

Professional Qualifications

Chartered Financial Analyst (CFA) Institute, Charlottesville, Virginia, USA

Passed the CFA Level 1 exam (December 2009)
Passed the CFA Level 2 exam (June 2012)

University of Cambridge, England, United Kingdom

Business English Certificate (BEC Higher) (December 2008)

Language Skills

English: Proficient (Toefl IBT score: 99/120 in March 2010; likely improved since then)
French: Good Knowledge (School-Leaving Certificate Grade "Excellent")
Latin: Working Knowledge
Italian, Spanish, Portuguese: Basic Knowledge

Software and Programming Skills

Microsoft Office, Compustat, Datastream, Thomson Reuters
Matlab, Stata, Eviews, OxMetrics (basics), LaTeX