

## **PhD Theses supervised by Prof. Dr. Felix Kübler, 2012–2021**

### **Essays on Computational Macro-Finance**

Azinovic Marlon  
2021

### **Leverage, Business Cycles and Human Capital Accumulation**

Mazzone Luca  
2020

### **Essays in equilibrium asset pricing**

Geng Runjie  
2020

### **Essays in systematic asset pricing**

Tosi Adriano  
2019

### **Recursive Equilibria in Non-Optimal Financial Economies**

Kryczka Dominika  
2018

### **Limits of Arbitrage and Collateral Constraints**

Zhang Quan  
2017

### **Market quality and price impact of high-frequency trading and its regulation**

Rojcek Jakub  
2016

### **The Weighted Nadaraya-Watson Estimator: Strong Consistency Results, Rates of Convergence, and a Local Bootstrap Procedure to Select the Bandwidth**

Steikert Kristoph  
2014

### **Essays on Asset Pricing and Portfolio Choice**

Jonen Benjamin Philipp  
2012

### **Three Essays on Quantitative Asset Pricing**

Scheuring Simon  
2012