

## **PhD Theses supervised by Prof. Dr. Markus Leippold, 2005–2022**

**New methods for testing, prediction, and estimation with applications to finance**

Hediger Simon  
2022

**Applications of statistical learning in quantitative finance**

Ulrych Urban  
2022

**Asset return prediction and covariance matrix estimation for portfolio selection in large dimensions**

De Nard Gianluca  
2021

**Finance in the climate crisis: preferences, policies, and prospects**

Ramelli Stefano  
2021

**Essays on arbitrage pricing theory and contagion in a financial network**

Stang Felix  
2021

**Learning and Systematic Investing**

Yang Hanlin  
2020

**Essays on Factor Asset Pricing**

He Yunhao  
2020

**Three Essays on Financial Engineering**

Schärer Steven  
2020

**Essays on active investing**

Rüegg Roger  
2019

**Three essays on regulatory, market, and estimation risk**

Bernardi Simone  
2018

**Three essays on regulatory, market, and estimation risk**

Bernardi Simone  
2018

**Option pricing and market risk management in the presence of jump risk**

Vasiljevic Nikola  
2016

**Three Essays on Market Frictions**

Su Lujing  
2015

**Three Essays on Option Implied Information**

Ludwig Markus  
2015

**Essays on Arbitrage Pricing Theory and Systemic Risk Modeling**

Ibraimi Meriton  
2015

**Three Essays in Quantitative Finance**

**Matthys Felix**  
2014

**Three essays in quantitative finance**

**Matthys Felix**  
2014

**Volatility and Correlation Modelling for Equity Indices**

**Bardgett Chris**  
2014

**Affine and quadratic models for volatility and interest rates markets**

**Gourier Elise**  
2013

**Essays on Banking, Ratings, and Regulation**

**Maire Basile**  
2013

**Ambiguity, illiquidity, and hedge funds: An analysis of recent developments and current research topics in post-crisis financial markets**

**Wrampelmeyer Jan**  
2011

**Asset pricing implications of delegated portfolio management and benchmarking**

**Rohner Philippe**  
2009

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**Limit order book dynamics and asset liquidity**

**Pristas Georg**  
2007

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**Rationalizing global market anomalies**

**Lohre Harald**  
2007

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**International Asset Allocation and Hidden Regime Switching**

**Morger Felix**  
2006

**Econometric advancements in market and credit risk modeling**

**Blöchlinger Andreas**  
2005