Felix S. Fattinger

Contact & Personal Details

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Citizenship: Swiss

Academic Positions

Postdoctoral Research Fellow (Level C) — since Nov. 2017
Brain, Mind and Markets Laboratory
Department of Finance, University of Melbourne

Education

PhD in Banking and Finance, *summa cum laude* — Sept. 2011 - Sept. 2017
University of Zurich, Switzerland
Committee: Marc Chesney, Jean-Charles Rochet, Sébastien Pouget

MSc in Quantitative Finance, *magna cum laude* — Sept. 2009 - Sept. 2011
University of Zurich and Swiss Federal Institute of Technology Zurich (ETH), Switzerland

BA in Banking and Finance, *magna cum laude* — Oct. 2006 - Aug. 2009
University of Zurich, Switzerland

Studies in Political Science, Economics, and History — Oct. 2005 - July 2006
University of Zurich, Switzerland

Research Visits

Visiting PhD student — Jan. 2016 - Dec. 2016
Toulouse School of Economics, France

Exchange Semesters

Bachelor studies in Economics and Management — Sept. 2008 - Jan. 2009
HEC, University of Lausanne, Switzerland

Undergraduate studies in Economics and Political Science — Apr. 2005 - Aug. 2005
University of Arkansas at Little Rock, USA

Work Experience

Research & Teaching Assistant — Oct. 2012 - Oct. 2017
Department of Banking and Finance, University of Zurich

Junior Research & Teaching Assistant — Oct. 2008 - Aug. 2011
Department of Banking and Finance, University of Zurich

Internship, UBS Investment Bank — June 2008 - Sept. 2008
FX Cash Distribution & Trading, Opfikon

Internship, Union Bancaire Privée (UBP) — July 2007 - Sept. 2007
Emerging Markets Fixed Income, Zurich

Working Papers

1. **Trading Complex Risks** [Job Market Paper], *Aug. 2019*
2. **Asset Pricing under Computational Complexity** (with Peter Bossaerts,

Elizabeth Bowman, Harvey Huang, Carsten Murawski, Anirud Suthakar, Shireen Tang and Nitin Yadav), *July 2019*

3. **Structured Finance Meets Investor Bias: The demand and supply effects from misestimating and shrouding correlation risk** (with Marc Chesney and Jonathan Krakow), *July 2019*
4. **Does Imperfect Foresight Matter After All?** (with Peter Bossaerts and Wenhao Yang), *June 2019*
5. **Emotional Engagement and Trading Performance: An Experimental Approach** (with Peter Bossaerts, Kristian Rotaru and Kaitong Xu), *March 2019*
6. **Indebtedness, Interests, and Incentives: State-contingent Sovereign Debt Revisited** (with Andrin Bögli), *Aug. 2017*
7. **Multimarket Informed Trading**, *Aug. 2017*
8. **Risk and Return around the Clock** (with Alexandre Ziegler), *May 2015*

Work in Progress

1. **Information, Risk and Prices** (with Peter Bossaerts and Ryan Anderson), *in progress*
2. **Decision-Making under Sample Complexity** (with Peter Bossaerts, Carsten Murawski and Nitin Yadav), *in progress*
3. **Risk and Regret** (with Moritz Loewenfeld and Jiakun Zheng), *in progress*

Refereeing

Journal of Economic Theory, Management Science

Conferences, Seminars, & Workshops

FIRN 2019, Byron Bay (scheduled)
EFA 2019, Lisbon (scheduled)
CEPR ESSFM 2019, Gerzensee
Econometric Society Australasian Meeting 2019, Perth
WFA 2019, Huntington Beach
EF 2019, Copenhagen
Barcelona GSE Summer Forum 2019
MPI Experimental Finance Workshop 2019, Bonn
Paris December 2018 Finance Meeting
FIRN 2018, Brisbane
RBFC 2018, Amsterdam
EF 2018, Heidelberg
Finance Brown Bag Seminar 2018, University of Melbourne
EF 2018 Asia Pacific, Brisbane
AFA 2018 PhD Poster Session, Philadelphia
Finance Brown Bag Seminar 2017, University of Zurich
6th annual TSE Student Workshop 2016, Toulouse
Spring Meeting of Young Economists 2016, Lisbon (co-author)
MFA 2016, Atlanta (co-author)
Zurich Workshop in Economics 2015, Lucerne
EF 2015, Nijmegen
SFI Research Days 2015, Gerzensee
SFI Corporate Finance Workshop 2014 (discussion), University of Zurich
SFI Research Days 2014 (2 presentations, one by co-author), Gerzensee
Finance Brown Bag Seminar 2014, University of Zurich

Teaching

University of Melbourne

Foundations of Fintech (Bachelor), Fall 2019

Derivative Securities (Master), Fall 2018

University of Zurich (Evaluations: x/6 – if available)

Dynamic Portfolio Theory and Asset Pricing (PhD), exercises, Spring 2015

Mathematical Finance and Derivatives (PhD), exercises, Fall 2014, 15, 17

Asset Pricing (Bachelor, core course)
- Exercise class, Spring 2011 (5.47), 13 (5.25), 14 (5.39), 15 (5.68), 17 (5.67)
- Development of e-learning course, Spring 2009, 10

Corporate Finance I (Bachelor, core course), tutor, Fall 2008

Supervision of Bachelor (10) and Master (3) theses

External Teaching

Lecturer in Derivatives and Corporate Finance, Controller Akademie, since 2013

Business Finance, BVS & Robert Gordon University, since Summer 2013

Grants & Awards

NASDAQ Award for the Best Paper on Asset Pricing at the 2019 WFA
Teaching Development Grant from the University of Melbourne ($20,000)
Thesis shortlisted for UZH Annual Award, 2018
Swiss National Science Foundation Scholarship for prospective researchers (12 months)
Swiss Finance Institute Scholarship for 1st year PhD studies

Service

PhD and Postdoc representative (Sep. 2014 - Dec. 2015)

Programming & Database

Programming:	`MATLAB`, `Python`, `R`, `SAS`, `STATA`, `VBA`, `HTML`, `MySQL`, `z-Tree`
Database:	CRSP, Compustat, IEBS, Option Metrics, TAQ, Datastream
Typesetting:	LaTeX

Languages

German (native), English (proficiency), French (basics)

Other Activities

Skiing and snowboarding, "J+S Snowboardleiter" (Youth & Sports trainer),
Hockey, basketball, soccer, running (Berlin Marathon 2014 & 2015), traveling

Last updated: August 21, 2019