Mathematics and Finance

Zusammenfassung

Nikolaus Hautsch is Professor of Finance and Statistics at the University of Vienna. He received his Ph.D. in econometrics in 2003 from the University of Konstanz. From 2004 to 2007 he joined the Department of Economics of the University of Copenhagen as Assistant Professor and Associate Professor. Until 2013 he held the Chair of Econometrics at Humboldt University Berlin and was director of the Berlin Doctoral Program in Economics and Management Science. He is research fellow of the Center for Financial Studies (CFS) Frankfurt and member of the Danish Center for Accounting and Finance. Hautsch had visiting positions at the University of Technology, Sydney, the University of Melbourne, and the Université Catholique de Louvain. His research focuses on the econometrics of high-frequency financial data, market microstructure analysis, the modelling of volatility and liquidity, systemic risk and information processing on financial markets. He publishes in well-established journals in the area of finance, econometrics and statistics. He serves on the editorial board of several academic journals.

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Weiterführende Links zu den beteiligten Personen und zum Projekt finden Sie unter

https://wwtf.at/programmes/mathematics/SC10-002