Dr. Christoph Meinerding

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born 28 May 1982 in Lohne (Germany), German citizenship

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Academic Work Experience and Education

03/2017 – today	Economist, Research Centre, Deutsche Bundesbank
10/2011 – 02/2017	Assistant professor (Wissenschaftlicher Assistent), Goethe University Frankfurt
03/2016 – 04/2016	Visiting scholar, Wharton School, University of Pennsylvania
10/2013 – 01/2014	Metzler visiting assistant professor, Wharton School, University of Pennsylvania
05/2012 – 07/2012	Acting professor, Finance Center, University of Muenster
06/2011	Ph.D., Finance Center, University of Muenster Thesis: Asset Allocation and Asset Pricing in Capital Markets with Financial Contagion Supervisor: Prof. Dr. Nicole Branger
10/2006 – 09/2011	Research assistant, Finance Center, University of Muenster
08/2006	Diploma in mathematics (esp. algebraic topology), University of Muenster Thesis: Signature of Complete Intersections in Products of Complex Projective Spaces (German)
04/2006	Bachelor of Science in economics, University of Muenster Thesis: The Relation Between Retirement Savings and Economic Growth: A Model-Theoretic Analysis and Critical Discussion (German)
10/2002– 03/2006	Teaching assistant, Mathematical Institute, University of Muenster

Research Interests

Empirical and theoretical asset pricing, network and contagion effects on financial markets, international economics, macrofinance, dynamic asset allocation

Papers in Refereed Journals

Branger, N., Kraft, H., Meinerding, C. (2016): The Dynamics of Crises and the Equity Premium, *Review of Financial Studies*, Vol. 29, Issue 1, January 2016, pp. 232-270

Branger, N., Kraft, H., Meinerding, C. (2014): Partial Information about Contagion Risk, Self-Exciting Processes and Portfolio Optimization, *Journal of Economic Dynamics and Control*, Vol. 39, Issue 1, February 2014, pp. 18-36

Konermann, P., Meinerding, C., Sedova, O. (2013): Asset Allocation in Markets with Contagion: The Interplay between Volatilities, Jump Intensities, and Correlations, *Review of Financial Economics*, Vol. 22, Issue 1, January 2013, pp. 36-46

Meinerding, C. (2012): Asset Allocation and Asset Pricing in the Face of Systemic Risk: A Literature Overview and Assessment, *International Journal of Theoretical and Applied Finance*, Vol. 15, Issue 3, May 2012

Branger, N., Kraft, H., Meinerding, C. (2009): What is the Impact of Stock Market Contagion on an Investor's Portfolio Choice?, *Insurance: Mathematics and Economics*, Vol. 45, Issue 1, August 2009, pp. 94-112

Working Papers

Branger, N., Konermann, P., Meinerding, C., Schlag, C. (2017): Equilibrium Asset Pricing in Directed Networks, available at http://ssrn.com/abstract=2521434
SAFE Working Paper No. 74

Branger, N., Grüning, P., Kraft, H., Meinerding, C., Schlag, C. (2015): Asset Pricing under Uncertainty about Shock Propagation, available at http://ssrn.com/abstract=2360455
SAFE Working Paper No. 34

Curatola, G., Donadelli, M., Grüning, P., Meinerding, C. (2017): Investment-Specific Shocks, Business Cycles, and Asset Prices, available at http://ssrn.com/abstract=2617192
SAFE Working Paper No. 129

Dergunov, I., Meinerding, C., Schlag, C. (2016): Extreme Inflation and Time-Varying Disaster Risk, available at http://ssrn.com/abstract=2832845
Working Paper

Work in Progress

Laurinaityte, N., Meinerding, C., Schlag, C., Thimme, J.: Alternative Facts about the Cross-Section of Expected Returns

Illeditsch, P., Meinerding, C., Schlag, C.: Portfolio Choice with Commodity ETFs

Meinerding, C., Roussanov, N., Schlag, C., Shaliastovich, I.: Equity Market Contagion and the Global Trade Network

Marfé, R., Meinerding, C., Schlag, C.: The Smile that Doesn't Last: Equilibrium Option Pricing

Conferences and Seminars

2017 European Finance Association, ESSFM Gerzensee, Western Finance Association, SFS Cavalcade North America, Midwest Finance Association, German Finance Association, AFFI Conference, IWH Halle, Bundesbank-OeNB-SNB Joint Workshop, SAFE Asset Pricing Workshop

2016	German Finance Association, Bundesbank-CFS-ECB Workshop on Macro and Finance, Kuehne Logistics University, ESSFM Gerzensee, Finance Down Under Conference, University of Mannheim, German Association for Academic Business Research (VHB), Financial Econometrics and Asset Pricing Conference, Swiss Society for Financial Market Research, Deutsche Bundesbank,
2015	SAFE Asset Pricing Workshop, German Finance Association, Dynare Conference, LACEA Annual Meeting, German Economic Association, Arne Ryde Workshop in Financial Economics, Swiss Society for Financial Market Research
2014	German Finance Association, Swiss Society for Financial Market Research
2013	Wharton School, German Finance Association
2012	German Finance Association, Kölner Finanzmarktkolloquium Asset Management, Financial Risks International Forum, Campus for Finance Research Conference
2011	Aarhus University, Goethe University Frankfurt, ECB-BoE Workhop “Asset pricing models in the aftermath of the financial crisis”, Swiss Society for Financial Market Research
2010	German Finance Association, Bachelier Finance Society, Financial Risks International Forum, Swiss Society for Financial Market Research
2009	PhD Workshop of the German Finance Association, Swiss Society for Financial Market Research, Bielefeld-Muenster Finance Day, Tinbergen Institute Conference, Campus for Finance Research Conference
2008	International Summer School for PhD Students and Postdocs “Asset Pricing” in Wiesbaden, Symposium on Finance Banking and Insurance, Bachelier Finance Society

Refereeing

Journal of Banking and Finance, Journal of Economic Dynamics and Control, Journal of Pension Economics and Finance, Stochastics, Public Finance Review, Mathematical Methods of Operations Research, German Finance Association (DGF), Swiss Society for Financial Market Research (SGF), SAFE Asset Pricing Workshop, German Economic Association (Verein für Socialpolitik), Midwest Finance Association

Teaching Experience

*State Prices** (lecture, Ph.D. level): 2016

Capital Markets: Theory and Empirics (lecture and tutorial, bachelor level): 2012, 2013, 2014, 2015, 2016

*Advanced Financial Economics 2** (lecture and tutorial, Ph.D. level): 2012, 2013, 2015

*Capital Markets and Asset Pricing** (lecture, part-time master): 2013

Interest Rate and Credit Derivatives (lecture and tutorial, master level): 2012

*Seminar Asset Pricing** (Ph.D. level): 2011, 2013, 2015, 2016

Various seminars at the master level:* Empirical Asset Pricing (2013, 2016), Theoretical Asset Pricing (2016, joint with Prof. Philipp Illeditsch from Wharton), International Finance (2015, joint with Prof. Nikolai Roussanov from Wharton), Master Thesis Seminar (2012)

Supervision of more than 100 master, bachelor, seminar, diploma theses

Various tutorials/seminars during my time as a doctoral and diploma student: Volatility and Correlation Risk (2010), Commodity Derivatives (2010), Trading Strategies and Portfolio Management (2007, 2008), Advanced Option Pricing (2007, 2008, 2009), Interest Rate Derivatives (2006, 2007, 2008, 2009, 2011), Portfolio Planning and Asset Pricing (2010), Introduction to Finance (2008, 2009, 2010), Derivatives (2009), Analysis I (2002, 2003, 2005), Ordinary Differential Equations (2005), Complex Analysis I (2004), Complex Analysis II (2004), Analysis II (2003)

*Courses taught in English

Awards, Scholarships, Third-Party Funding

01/2016 – today	Principal Investigator at the research project “Systemic Risk and Network Connectivity” at the Research Center SAFE, Goethe University Frankfurt
04/2014 – today	Coordinator of the research project “Network Connectivity, Self-Exciting Jumps and General Equilibrium Asset Prices” at the Research Center SAFE, Goethe University Frankfurt
10/2013 – 01/2014	Metzler Visiting Associate Professorship at the Wharton School, University of Pennsylvania, funded by the B. Metzler seel. Sohn & Co. Foundation
01/2013 – today	Coordinator of the research project “General Equilibrium with Contagion Effects” at the Research Center SAFE, Goethe University Frankfurt
01/2012	Dissertation Prize of the University of Muenster for the best PhD thesis in economics and business administration in 2011
12/2004	Mercer AlumniUM Undergraduate Award (for the 4th rank out of 200 in the intermediate examination in economics), University of Muenster
06/2002 – 08/2011	e-fellows.net scholarship (supported by Deutsche Telekom AG, McKinsey & Company Inc., Georg von Holtzbrinck GmbH Publishing Group)