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1997 – 2004: Study of economics with specialization on quantitative methods, Christian-Albrechts-University Kiel

Diploma thesis: „Social Interaction and Volatility Dynamics in Financial Markets"

Publications:

- Operational Risk Modeling: An Evaluation of Competing Strategies. Working Paper, Centre for Applied Research in Finance (CAREFIN), Università Bocconi, Milan, 2010 (with S. Mittnik und S. Paterlini)
- Korrelationsbasierte Diversifikation – ein zukunftsfähiger Ansatz? Absolut|Report 52, 2009, 44-53 (with M. Haas and S. Mittnik)
- Estimating Operational Risk Capital for Correlated, Rare Events. Journal of Operational Risk 4(4), 2009, 29-51 (with S. Mittnik)
- Gering korrelierte Anlageklassen - Diversifikationsmodell der Vergangenheit? Studienreihe des Bayerischen Finanz Zentrum e.V., Munich, 2009 (with M. Haas and S. Mittnik)
- Value-at-Risk and Expected Shortfall for Rare Events. Proceedings of the Actuarial and Financial Mathematics Conference 2008, The Royal Flemish Academy of Belgium for Science and the Arts (KVB), 95-106 (with S. Mittnik)
- Estimating Operational Risk Capital for Rare Events Using Quasi Random Numbers. Working Paper, Chair of Financial Econometrics, University of Munich, 2008 (with C. Hartz)