

Vincent Wolff

Personal Information

University of Zurich, Switzerland
Department of Banking and Finance
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Research Interest

Financial economics, with emphasis on asset pricing and optimal market design, international finance and financial crises, monetary policy and payments.

Education

09/2018 – today	PhD in Finance, University of Zurich Doctoral supervisors Marc Chesney and Jean-Charles Rochet
09/2016 – 09/2018	Master in International Economics, Geneva Graduate Institute
09/2011 – 09/2015	Bachelor in Economics, University of Zurich

Employment

03/2021 - 09/2021	Research Assistant, Prof. Angelo Ranaldo , University of St. Gallen
06/2019 - 09/2022	Board member of the Swiss pension fund VSAO
03/2019 – 08/2021	Private lecturer, Swiss Finance Institute , SFI
09/2018 – today	Research assistant and lecturer, University of Zurich, UZH
06/2017 – 08/2017	Research Assistant, University of Zurich, UZH
10/2015 – 06/2016	Research with the Swiss National Bank, SNB

Publications

Peer-reviewed publications

- 2 - [Managerial incentives to take asset risk](#), Chesney, M., J. Stromberg, A. Wagner, and V. Wolff (2020), Journal of Corporate Finance 65, 101758
- 1 - [Spillovers to exchange rates from monetary and macroeconomic communications events](#), Rossi, E. and V. Wolff (2020), Swiss National Bank Series 18, 24-48

Book

- 1 - [Asset Pricing - Financial Derivatives and their Systemic Risks](#), Chesney, Krakow, Maranghino-Singer and Wolff, Springer Gabler, 2022

Chapter

- 1 - [Research Handbook of Financial Markets](#), R. Gürkaynak, J. Wright, assisted Prof. Angelo Ranaldo for the chapter: Foreign Exchange and Cross-Currency Swaps.

Working papers

- 4 - [Taxing Financial Transaction in Multiple Markets](#), Vincent Wolff
Job market paper and winner of the [SFI Best Paper Award](#)
- 3 - **Empirical Causal Asset Pricing with Transaction Costs**, Vincent Wolff
- 2 - [Stock Market Liquidity, Monetary Policy and the Business Cycle](#),
Markus Leippold and Vincent Wolff
- 1 - [Taxing Payments](#) Ivar Ekeland, Jean-Charles Rochet, and Vincent Wolff

Awards, Conferences and Seminars

08/2023	Award for Excellence in Teaching, University of Zurich, UZH
02/2023	Seminar, University of Amsterdam, UvA
01/2023	Seminar, Instituto Tecnológico Autónomo de México, ITAM
07/2022	Best Paper Award 2022 , Swiss Finance Institute, SFI
07/2022	Swiss National Bank Central bankers course on Money Markets, Liquidity, and Payment Systems, Study Centre Gerzensee
06/2022	Swiss Finance Institute Conference, Study Centre Gerzensee
11/2021	Conference on Financial Transaction Taxes, University of Copenhagen
09/2021	Honorary doctorate seminar for Prof. Bruno Biais, HEC
10/2020	Brown Bag Lunch Seminar, University of Zurich, UZH
01/2020	Swiss National Bank Seminar, SNB

Teaching

01/2021 – today	Financial Sustainability, lecture, University of Zurich
01/2020 – today	Asset Pricing, lecture, University of Zurich
03/2019 – 08/2021	Swiss Finance Institute, certified wealth management advisor course Portfolio Management, Wealth Planning, Product Services and Risk
01/2018 – today	Asset Pricing, exercises, University of Zurich

Languages and Programming Skills

Languages	English (fluent), German (native), French and Spanish (intermediate),
Programming	Python (expert), R and Stata (proficient), Matlab and SAS (basic)

References

Prof. Dr. Marc Chesney	UZH	+41 44 634 45 80	marc.chesney@bf.uzh.ch
Prof. Dr. Markus Leippold	UZH	+41 44 634 50 69	markus.leippold@bf.uzh.ch
Prof. Dr. Jean-Charles Rochet	TSE	+33 (0)5 61 12 86 18	jeancharles.rochet@gmail.com