Prof. Dr. Thomas Dimpfl

University of Hohenheim
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Department of Business Mathematics and Data Science
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Academic Qualifications

November 2016	Postdoctoral lecture qualification ("Habilitation") in Financial Econometrics Eberhard Karls University, Tübingen, Germany
September 2010	Doctoral Degree in Economics (Dr. rer. pol.), University of Erfurt, Germany
March 2006	Diploma in International Business Administration (Diplom-Kaufmann) Eberhard Karls University, Tübingen, Germany

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Professional Experience

since 08/2021	Professor, Department of Business Mathematics and Data Science at the Faculty of Business, Economics and Social Sciences at the University of Hohenheim
04/2021-07/2021	Visiting Professor, Department of Business Mathematics and Data Science at the Faculty of Business, Economics and Social Sciences at the University of Hohenheim
12/2019-03/2021	Associate Professor (tenured) at the Faculty of Economics and Social Sciences at the Eberhard Karls University, Tübingen (Germany)
10/2018-11/2019	Senior lecturer (tenured) at the Faculty of Economics and Social Sciences at the Eberhard Karls University, Tübingen (Germany)
04/2013-09/2018	Lecturer (tenured) at the Faculty of Economics and Social Sciences at the Eberhard Karls University, Tübingen, Germany
08/2010-03/2013	Postdoctoral researcher at the Chair of Statistics, Econometrics and Empirical Economics, Faculty of Economics and Social Sciences at the Eberhard Karls University, Tübingen, Germany
06/2007-07/2010	Research Assistant at the Chair of Econometrics, Faculty of Economics, Social Sciences and Law at the University of Erfurt, Germany

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Visiting Research Fellowships

03/2020, 03/2019, 03/2018, 09/2016	Visiting professor at the University of Western Australia Business School, Perth (Australia)

Publications in Peer-Reviewed Journals

[34] Cut Your Losses and Let Your Profits Run, accepted for publication in *Journal of Portfolio Management*, (with D. G. Baur)

[33] Attention and retail investor herding in cryptocurrency markets, 2023, *Finance Research Letters*, Volume 51, 103474 (with S. Koch)

[32] Knitting Multi-Annual High-Frequency Google Trends to Predict Inflation and Consumption, 2022, *Econometrics and Statistics*, Volume 24, 1-26 (with J. Bleher)

[31] Future Portfolio Returns and the VIX Term Structure, 2022, *Journal of Risk*, Volume 24 (5) (with D. Y. Aharon)

[30] Estimating the SARS-CoV-2 infection fatality rate by data combination: The case of Germany's first wave, 2022, *Econometrics Journal*, Volume 25 (2), 515-530 (with J. Sönksen, I. Bechmann, and J. Grammig)

[29] Benefits of additional online practice opportunities in higher education, 2022, *The Internet and Higher Education*, Volume 53, 100834 (with J. Schwerter, J. Bleher, and K. Murayama)

[28] Volatility Discovery in Cryptocurrency Markets, 2021, *Journal of Risk Finance*, Volume 22 (5), 313-331 (with D. Elshiaty)

[27] Price Discovery and Learning during the German 5G Auctions, 2021, *Journal of Risk and Financial Management*, Volume 14 (6), 274 (with A. Reining)

[26] The volatility of bitcoin and its role as a medium of exchange and a store of value, 2021, *Empirical Economics*, Volume 61 (5), 2663-2683 (with D. G. Baur)

[25] Nothing but noise? Price discovery across cryptocurrency exchanges, 2021, *Journal of Financial Markets*, Volume 54, 100584 (with F. J. Peter)

[24] Bitcoin Price Risk - A Durations Perspective, 2020, *Journal of Risk and Financial Management*, Volume 13 (7), 157 (with S. Odelli)

[23] Price Discovery on Bitcoin Markets, 2019, *Digital Finance*, Volume 1 (1-4), 139-161 (with P. Pagnottoni)

[22] A quantile regression approach to estimate the variance of financial returns, 2019, *Journal of Financial Econometrics*, Volume 17 (4), 616-644 (with D. G. Baur)

[21] How Unemployment Affects Bond Prices: A Mixed Frequency Google Nowcasting Approach, 2019, *Compuational Economics*, Volume 54, 551-573 (with T. Langen)

[20] RTransferEntropy – Quantifying information flow between different time series using effective transfer entropy, 2019, *SoftwareX*, Volume 10, 100265, (mit S. Behrendt, F. J. Peter und D. J. Zimmermann)

[19] Price Discovery in Bitcoin Spot or Futures?, 2019, *Journal of Futures Markets*, Volume 39 (7), 803-817 (with D. G. Baur)

[18] Think Again: Volatility Asymmetry and Volatility Persistence, 2019, *Studies in Nonlinear Dynamics & Econometrics*, Volume 23 (1), 1-19 (with D. G. Baur)

[17] Today I got a million, tomorrow, I don't know: On the predictability of cryptocurrencies by means of Google search volume, 2019, *International Review of Financial Analysis*, Volume 63, 147-159 (with J. Bleher)

[16] Investor Pessimism and the German Stock Market: Exploring Google Search Queries, 2019, *German Economic Review*, Volume 20 (1), 1-24 (with V. Kleiman)

[15] Group Transfer Entropy with an application to cryptocurrencies, 2019, *Physica A*, Volume 516, 543-551 (with F. J. Peter)

[14] The Asymmetric Return - Volatility Relationship of Commodity Prices, 2018, *Energy Economics* Volume 76, 378-387 (with D. G. Baur)

[13] Asymmetric Volatility in Cryptocurrencies, 2018, *Economics Letters*, Volume 173, 148-151 (with D. G. Baur)

[12] Analyzing Volatility Transmission Using Group Transfer Entropy, 2018, *Energy Economics*, Volume 75, 368-376 (with F. J. Peter)

[11] Bitcoin, Gold and the US Dollar – A Replication and Extension, 2018, *Finance Research Letters*, Volume 25, 103-110 (with D. G. Baur and K. Kuck)

[10] Price Discovery in Agricultural Commodity Markets in the Presence of Futures Speculation, 2017, *Journal of Commodity Markets*, Volume 5, 50-62 (with M. Flad and R.C. Jung)

[9] Googling Gold and Mining Bad News, 2016, *Resources Policy*, Volume 50, 306-311 (with D. G. Baur)

[8] Labor income risk and households' risky asset holdings, 2016, *Studies in Economics and Finance*, Volume 33 (2), 262-280 (with G. Becker)

[7] Price discovery in the markets for credit risk: A Markov switching approach, 2016, *Studies in Nonlinear Dynamics & Econometrics*, Volume 20 (3), 233-249 (with F. J. Peter)

[6] Can Internet Search Queries Help to Predict Stock Market Volatility?, 2016, *European Financial Management*, Volume 22 (2), 171-192 (with S. Jank)

[5] The impact of the financial crisis on transatlantic information flows: an intraday analysis, 2014, *Journal of International Financial Markets, Institutions & Money*, Volume 31, 1-13 (with F. J. Peter)

[4] A Note on Cointegration of International Stock Market Indices, 2014, *International Review of Financial Analysis*, Volume 33, 10-16

[3] Using transfer entropy to measure information flows between financial markets, 2013, *Studies in Nonlinear Dynamics & Econometrics*, Volume 17(1), 85-102 (with F. J. Peter)

[2] Stock Return Autocorrelations Revisited: A Quantile Regression Approach, 2012, *Journal of Empirical Finance*, Volume 19 (2), 254-265 (with D. G. Baur and R. C. Jung)

[1] Financial Market Spillovers Around the Globe, 2012, *Applied Financial Economics*, Volume 22 (1), 45-57 (with R.C. Jung)

[0] The Impact of US News on the German Stock Market – An Event Study Analysis, 2011, *Quarterly Review of Economics and Finance*, Volume 51 (4), 389-398

Other Publications

[2] Non-Standard Errors, forthcoming in the *Journal of Finance* (with A. Menkveld, A. Dreber, F. Holzmeister, J. Huber, M. Johannesson, M. Kirchler, M. Razen, U. Weitzel et al.)

[1] Computergestützte Methodenkompetenzvermittlung für Studienanfänger in den wirtschaftswissenschaftlichen Studiengängen, 2021, *Tübinger Beiträge zur Hochschuldidaktik*, Volume 17 (1)

In the Media

[2] Can Cryptocurrencies Actually Be Legal Tender? Should They? *IEEE Spectrum*, 30.05.2022

[1] Die Hoffnung trägt den Bitcoin, 2021, *Schwäbisches Tagblatt*, 17.12.2021

Awards

2023	Empirical Economics Lawrence R. Klein Award 2021/2022 for “The volatility of Bitcoin and its role as a medium of exchange and a store of value”
2019	Teaching award of the University of Tübingen (with Prof. Dr. Joachim Grammig and Johannes Bleher)
2019	WiWi impuls - Award presented by the student body of the School of Economics and Business Administration (University of Tübingen) (with Prof. Dr. Joachim Grammig and Johannes Bleher)
2018	China Dialog at the University of Hohenheim Best Poster Award for “Persistent Imbalances: The Impact of Exchange Rate Appreciation on China’s Trade Balances”
2017	European Financial Management Readers’ Choice Best Paper Award for “Can Internet Stock Queries Help to Predict Stock Market Volatility?”
2015	WiWi impuls - Award presented by the student body of the School of Economics and Business Administration (University of Tübingen)

Conference Presentations

2022	FFEA CryptoAssets and Digital Asset Investment Conference, Rennes
2018	Paris Financial Management Conference (PFMC2018)
2017	Paris Financial Management Conference (PFMC2017)
2016	Swiss Society for Financial Market Research (SGF), Zürich Deutsche Gesellschaft für Finanzwirtschaft (DGF), Bonn
2015	Verein für Socialpolitik, Münster Deutsche Gesellschaft für Finanzwirtschaft (DGF), Leipzig
2014	Midwest Finance Association Annual Meeting, Orlando, Florida, USA
2013	CFE-ERCIM, London, UK
2012	15th Annual Conference of the Swiss Society for Financial Market Research (SGF), Zürich, Schweiz Verein für Socialpolitik, Göttingen

Invited Talks and Seminar Presentations

10/2020	Finance and Stochastics (FAST) seminar, University of Sussex, UK
08/2020	Brazil Finance Webinar Series, organized by the Finance Research Group of the Pontifical Catholic University of Paraná, Brazil
12/2019	AMSE Finance Seminar, Aix-Marseille School of Economics, Aix-en-Provence, France
11/2016	Colloquium on Methodology, Zeppelin University, Friedrichshafen, Germany
09/2016	Accounting & Finance Seminar Series, University of Western Australia, Perth, Australia
01/2016	Research Seminar in Statistics and Econometrics, University of Cologne, Germany
11/2015	Research Seminar at KLU, Hamburg, Germany
2012	First Open Global Systems Science Conference, Brussels, Belgium

Grants and Third Party Funding

2022-2024	Stiftung Innovation in der Hochschullehre grant for a 24 months position (100%) and 60,000 Euro for investments in the context of the project "Fast Feedback and Digital Exercises – Mathematics in Times of Smartphones" (FR-488/2022)
2020-2024	DFG research grant for a 30 months position (75%) and 24,000 Euro for materials in the context of the project "Robust estimation of time varying moments, mutual information, and transfer entropy using quantile regression based density forecasts"
2019-2020	Funding for a 1-year position and 20,000 Euro for materials in the context of the project "Studying sucessfully in Baden-Württemberg", project part "Faculty of Economics and Social Sciences: Analytical competencies – understanding quantitative and qualitative data" (together with JProf. Dr. Ursula Offenberger)
2018	Alcoa Visiting Professor Grant (6500 AUD, in collaboration with Dirk G. Baur)
2016	Friedrich-List-Stiftung funding of a field trip to the Frankfurt Stock Exchange during the course "Financial Market Microstructure"
2015-2016	Funding for a 1-year position in the context of the ESIT project "Innovative curricula and practice oriented teaching modules" (project run by the BMBF, German Federal Ministry of Education and Research)
2014	DAAD (German Academic Exchange Service) travel grant (MFA, Orlando)

Membership in Academic Societies

DGF - Deutsche Gesellschaft für Finanzwirtschaft (German Finance Association)

EFA - European Finance Association

Verein für Socialpolitik

Academic Administration Tasks

since 2021	Member of the PhD board of the Faculty of Business, Economics, and Social Sciences at the University of Hohenheim
2012 - 2021	Member of the examinations board of the Faculty of Economics and Social Sciences at the University of Tübingen
2008 - 2010	Member of faculty board of the Faculty of Economics, Law and Social Sciences at the University of Erfurt
2008 - 2010	Member of the examinations board of the Faculty of Economics, Law and Social Sciences at the University of Erfurt
2004 - 2005	Representative of the student body in the advisory council of the language center at the University of Tübingen

Referee

American Journal of Agricultural Economics; Applied Financial Economics; Computational Economics; Econometrics; Economic Modelling; Economics and Business Letters; Emerging Markets Finance and Trade; Empirical Economics; Energy Economics; Financial Innovation; Finance Research Letters; Financial Review; Frontiers in Finance and Economics; International Journal of Finance and Economics; International Review of Financial Analysis; Journal of Banking & Finance; Journal of Commodity Markets; Journal of Economics and Finance; Journal of Financial Markets; Journal of Futures Markets; Journal of International Financial Markets, Institutions & Money; Journal of Risk and Financial Management; Physica A; Quantitative Finance; Quarterly Review of Economics and Finance; Research in International Business and Finance; Resources Policy; SNB Working Paper Series; Statistical Papers; Studies in Economics and Finance; Studies in Nonlinear Dynamics & Econometrics

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May 15, 2023