CURRICULUM VITAE
Michael Wolf
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EDUCATION

1991–1996	**Ph.D. in Statistics**, Stanford University, Stanford, U.S.A.
1991–1995	**Master of Science in Statistics**, Stanford University, Stanford, U.S.A.
1988–1991	**Vordiplom in Mathematics**, Augsburg University, Augsburg, Germany

EMPLOYMENT

2005–present	**Full Professor**, Department of Economics, University of Zurich, Zurich, Switzerland
2004–2005	**Associate Professor**, Department of Economics and Business, Pompeu Fabra University, Barcelona, Spain
2001–2004	**Assistant Professor**, Department of Economics and Business, Pompeu Fabra University, Barcelona, Spain
1998–2001	**Assistant Professor**, Department of Statistics and Econometrics, Carlos III University of Madrid, Madrid, Spain
1996–1998	**Adjunct Assistant Professor**, Department of Statistics, University of California, Los Angeles, U.S.A.

EDITORIAL BOARDS

2019–2022	Associate Editor for *Journal of Financial Econometrics*
2014–2016	Associate Editor for *Statistics & Probability Letters*
2004–2007	Associate Editor for *The Annals of Statistics*

ACADEMIC AWARDS AND HONORS

2023	Keynote speaker: Fifth International Workshop in Financial Econometrics, Santo André, Brazil
2019	Keynote speaker: 4th Vienna Workshop on High-Dimensional Time Series in Macroeconomics and Finance, Vienna, Austria
2018	Keynote speaker: High-dimensional Statistics and Random Structures, Barcelona, Spain
2017	Keynote speaker: Third International Workshop in Financial Econometrics, Arraial d'Ajuda, Brazil
2013	• Keynote speaker: First International Workshop in Financial Econometrics, Natal, Brazil • Keynote speaker: 2nd Rimini Time Series Workshop, Rimini, Italy
2012	Keynote speaker: 23rd $(EC)^2$ Conference, Maastricht, Holland
2008	Gumbel Lecture, Cologne, Germany
2003–2007	*Distinció de la Generalitat per a la Promoció de la Recerca Universitàri* Distinction and Research Grant of the Government of Catalonia
1991	Fulbright Travel Grant

BOOKS

1. Politis, D.N., Romano, J.P., and Wolf, M. (1999). *Subsampling.* Springer, New York.

PUBLICATIONS

1. Ledoit, O. and Wolf, M. (2025). Markowitz portfolios under transaction costs. *Quarterly Review of Economics and Finance*, 100:101962.

2. De Nard, G., Ledoit, O., and Wolf. M. (2025). Improved tracking-error management for active and passive investing. *Journal of Portfolio Management*, 51:40–62.

3. Nguyen, P.A. and Wolf, M. (2024). Single-firm inference in event studies via the permutation test. *Empirical Economics*, 66:2435–2450.

4. Bell, D.R., Ledoit, O., and Wolf. M. (2024). A novel estimator of Earth's curvature (Allowing for inference as well). *Annals of Applied Statistics*, 18:585–599.

5. Hediger, S., Näf, J., and Wolf, M. (2023). R-NL: Covariance matrix estimation for elliptical distributions based on nonlinear shrinkage. *IEEE Transactions on Signal Processing*, 71:1657–1668.

6. Beck, E., De Nard, G., and Wolf, M. (2023). Improved inference in financial factor models. *International Review of Economics and Finance*, 86:364–379.

7. Ledoit, O. and Wolf, M. (2022). Quadratic shrinkage for large covariance matrices. *Bernoulli*, 28:1519–1547.

8. De Nard, G., Engle, R.F., Ledoit, O., and Wolf, M. (2022). Large dynamic covariance matrices: Enhancements based on intraday data. *Journal of Banking and Finance*, 138:106426.

9. Ledoit, O. and Wolf, M. (2022). The power of (non-)linear shrinking: A review and guide to covariance matrix estimation. *Journal of Financial Econometrics*, 20:187–218.

10. Ledoit, O. and Wolf, M. (2021). Shrinkage estimation of large covariance matrices: Keep it simple, statistician? *Journal of Multivariate Analysis*, 186:104796.

11. De Nard, G., Ledoit, O., and Wolf, M. (2021). Factor models for portfolio selection in large dimensions: The good, the better and the ugly. *Journal of Financial Econometrics*, 19:236–257.

12. Clarke, D., Romano, J.P., and Wolf, M. (2020). The Romano-Wolf multiple-hypothesis correction in Stata. *The Stata Journal*, 20:812–843.

13. Ledoit, O. and Wolf, M. (2020). Analytical nonlinear shrinkage of large-dimensional covariance matrices. *Annals of Statistics*, 48:3043–3065.

14. Ledoit, O., Wolf, M., and Zhao, Z. (2019). Efficient sorting: A more powerful test for cross-sectional anomalies. *Journal of Financial Econometrics*, 17:645–686.

15. Engle, R.F., Ledoit, O., and Wolf, M. (2019). Large dynamic covariance matrices. *Journal of Business & Economic Statistics*, 37:363–375.

16. DiCiccio, C.J., Romano, J.P., and Wolf, M. (2019). Improving weighted least squares inference. *Econometrics and Statistics*, 10:96–119.

17. Romano, J.P.. and Wolf, M. (2018). Multiple testing of one-sided hypotheses: Combining Bonferroni and the bootstrap. In Kreinovich, V., Sriboonchitta, S., and Chakpitak N., editors, *Predictive Econometrics and Big Data*, pages 78–94. Springer International Publishing.

18. Bruder, S. and Wolf. M. (2018). Balanced bootstrap joint confidence bands for structural impulse response functions. *Journal of Time Series Analysis*, 39:641–664.

19. Ledoit, O. and Wolf, M. (2018). Optimal estimation of a large-dimensional covariance matrix under Stein's loss. *Bernoulli*, 24:3791–3832.

20. Ledoit, O. and Wolf, M. (2017). Nonlinear shrinkage of the covariance matrix for portfolio selection: Markowitz meets Goldilocks. *Review of Financial Studies*, 30:4349–4388.

21. Ledoit, O. and Wolf, M. (2017). Numerical implementation of the QuEST function. *Computational Statistics & Data Analysis*, 115: 199–223.

22. Sterchi, M. and Wolf, M. (2017). Weighted least squares and adaptive least squares: Further empirical evidence. In Kreinovich, V., Sriboonchitta, S., and Huynh, V.-N., editors, *Robustness in Econometrics*, pages 135–167. Springer International Publishing.

23. Romano, J.P. and Wolf, M. (2017). Resurrecting weighted least squares. *Journal of Econometrics*, 197:1–19.

24. Romano, J.P. and Wolf, M. (2016). Efficient computation of adjusted p-values for resampling-based stepdown multiple testing. *Statistics & Probability Letters*, 113:38-40.

25. Ledoit, O. and Wolf, M. (2015). Spectrum estimation: a unified framework for covariance matrix estimation and PCA in large dimensions. *Journal of Multivariate Analysis*, 139:360–384.

26. Wolf, M. and Wunderli, D. (2015). Bootstrap joint prediction regions. *Journal of Time Series Analysis*, 36:352–376.

27. Bell, D.R., Ledoit, O., and Wolf, M. (2014). A new portfolio formation approach to mispricing of marketing performance indicators: an application to customer satisfaction. *Customer Needs and Solutions*, 1:263–276.

28. Romano, J.P., Shaikh, A.M., and Wolf, M. (2014). A practical two-step method for testing moment inequalities. *Econometrica*, 82:1979–2002.

29. Romano, J.P. and Wolf, M. (2013). Testing for monotonicity in expected asset returns. *Journal of Empirical Finance*, 23:93–116.

30. Wolf, M. (2013). Subsampling tests of parameter hypotheses and overidentifying restrictions with possible failure of identification. *International Journal of Approximate Reasoning*, 54:769–792.

31. Ledoit, O. and Wolf, M. (2012). Nonlinear shrinkage estimation of large-dimensional covariance matrices. *Annals of Statistics*, 40:1024–1060.

32. Wolf, M. and Wunderli, D. (2011). Fund-of-funds construction by statistical multiple testing methods. In Scherer, B. and Winston, K., editors, *The Oxford Handbook of Quantitative Asset Management*, pages 116–135. Oxford University Press, Oxford.

33. Ledoit, O. and Wolf, M. (2011). Robust performance hypothesis testing with the variance. *Wilmott Magazine* September, 86–89.

34. Romano, J.P., Shaikh, A.M., and Wolf, M. (2011). Consonance and the closure method in multiple testing. *International Journal of Biostatistics* 7, Issue 1, Article 12.

35. Romano, J.P. and Wolf, M. (2010). Balanced control of generalized error rates. *Annals of Statistics*, 38:598–633.

36. Romano, J.P., Shaikh, A.M., and Wolf, M. (2010). Multiple testing. *The New Palgrave Dictionary of Economics*, Online Edition. Edited by S.N. Durlauf and L.E. Blume. Palgrave Macmillan, 2010.

37. Romano, J.P., Shaikh, A.M., and Wolf, M. (2010). Hypothesis testing in econometrics. *Annual Review of Economics*, 2:75–104.

38. Bittman, R.M., Romano, J.P., Vallarino, C., and Wolf, M. (2009). Optimal testing of multiple hypotheses with common effect direction. *Biometrika*, 96:399–410.

39. Romano, J.P., Shaikh, A.M., and Wolf, M. (2008). Control of the false discovery rate under dependence using the bootstrap and subsampling. (Invited paper with discussion.) *TEST*, 17:417–442.

40. Ledoit, O. and Wolf, M. (2008). Robust performance hypothesis testing with the Sharpe ratio. *Journal of Empirical Finance*, 15:850–859.

41. Romano, J.P., Shaikh, A.M., and Wolf M. (2008). Formalized data snooping based on generalized error rates. *Econometric Theory*, 24:404–447.

42. Afshartous, D. and Wolf, M. (2007). Avoiding data snooping in multilevel and mixed effects models. *Journal of the Royal Statistical Society, Series A*, 170:1035–1059.

43. Romano, J.P. and Wolf, M. (2007). Control of generalized error rates in multiple testing. *Annals of Statistics*, 35:1378–1408.

44. Wolf, M. (2007). Resampling vs. shrinkage for benchmarked managers. *Wilmott Magazine* Volume 1, 76–81.

45. Romano, J.P. and Wolf, M. (2006). Improved nonparametric confidence intervals in time series regressions. *Journal of Nonparametric Statistics*, 18:199–214.

46. Romano, J.P. and Wolf, M. (2005). Stepwise multiple testing as formalized data snooping. *Econometrica*, 73:1237–1282.

47. Gonzalo, J. and Wolf, M. (2005). Subsampling inference in threshold autoregressive models. *Journal of Econometrics*, 127:201–224.

48. Romano, J.P. and Wolf, M. (2005). Exact and approximate stepdown methods for multiple hypothesis testing. *Journal of the American Statistical Association*, 100:94–108.

49. Ledoit, O. and Wolf M. (2004). Honey, I shrunk the sample covariance matrix. *Journal of Portfolio Management*, 30(4):110–119.

50. Politis, D.N., Romano, J.P., and Wolf M. (2004). Inference for autocorrelations in the possible presence of a unit root. *Journal of Time Series Analysis*, 25:251–263.

51. Kokoszka, P. and Wolf, M. (2004). Subsampling the mean of heavy-tailed dependent observations. *Journal of Time Series Analysis*, 25:217–234.

52. Ledoit, O. and Wolf M. (2004). A well-conditioned estimator for large-dimensional covariance matrices. *Journal of Multivariate Analysis*, 88:365–411. (Editor's Choice)

53. Ledoit, O. and Wolf, M. (2003). Improved estimation of the covariance matrix of stock returns with an application to portfolio selection. *Journal of Empirical Finance*, 10:603–621.

54. Ledoit, O., Santa-Clara, P., and Wolf, M. (2003). Flexible multivariate GARCH modeling with an application to international stock markets. *Review of Economics and Statistics*, 85:735–747.

55. Ledoit, O. and Wolf, M. (2002). Some hypothesis tests for the covariance matrix when the dimension is large compared to the sample size. *Annals of Statistics*, 30:1081–1102.

56. Romano, J.P. and Wolf, M. (2002). Explicit nonparametric confidence intervals for the variance with guaranteed coverage. *Communications in Statistics – Theory and Methods*, 31:1231–1250.

57. Romano, J.P. and Wolf, M. (2001). Subsampling intervals in autoregressive models with linear time trend. *Econometrica*, 69:1283–1314.

58. Politis, D.N., Romano, J.P., and Wolf, M. (2001). On the asymptotic theory of subsampling. *Statistica Sinica*, 11:1105–1124.

59. Delgado, M., Rodríguez-Poo, J., and Wolf, M. (2001). Subsampling inference in cube root asymptotics with an application to Manski's maximum score estimator. *Economics Letters*, 73:241–250.

60. Politis, D.N., Romano, J.P., and Wolf, M. (2000). Subsampling, symmetrization, and robust interpolation. *Communications in Statistics – Theory and Methods* 29:1741–1758.

61. Romano, J.P. and Wolf, M. (2000). Finite-sample nonparametric inference and large-sample efficiency. *Annals of Statistics* 28:756–778.

62. Romano, J.P. and Wolf, M. (2000). A more general Central Limit Theorem for m-dependent random variables with unbounded m. *Statistics and Probability Letters*, 47:115–124.

63. Wolf, M. (2000). Stock returns and dividend yields revisited: A new way to look at an old problem. *Journal of Business and Economic Statistics*, 18:18–30.

64. Romano, J.P. and Wolf, M. (1999). Inference for the mean in the heavy-tailed case. *Metrika*, 50:55–69.

65. Politis, D.N., Romano, J.P., and Wolf, M. (1999). Weak convergence of dependent empirical measures with application to subsampling and confidence bands. *Journal of Statistical Planning and Inference*, 79:179–191.

66. Politis, D.N., Romano, J.P., and Wolf, M. (1997). Subsampling for heteroskedastic time series. *Journal of Econometrics*, 81:281–317.

AD HOC REVIEWING (Selective List)

- American Economic Review
- Annals of Applied Probability
- Annals of Applied Statistics
- Annals of Statistics
- Annals of the Institute of Statistical Mathematics
- Bernoulli
- Biometrika
- Computational Statistics
- Computational Statistics & Data Analysis
- Econometric Reviews
- Econometrica
- Econometrics Journal
- European Journal of Finance
- Management Science
- International Journal of Biostatistics
- International Journal of Forecasting
- International Statistical Review
- Journal of Applied Econometrics
- Journal of Banking and Finance
- Journal of Business and Economic Statistics
- Journal of Econometrics
- Journal of Economic Dynamics and Control
- Journal of Empirical Finance
- Journal of Finance
- Journal of Financial Econometrics
- Journal of Machine Learning
- Journal of Multivariate Analysis
- Journal of Nonparametric Statistics
- Journal of Risk
- Journal of Statistical Planning and Inference
- Journal of the American Statistical Association
- Journal of the Royal Statistical Society
- Journal of Time Series Analysis
- Oxford Bulletin of Economics and Statistics
- Review of Economics and Statistics
- Review of Economic Studies
- Review of Financial Studies
- SIAM Journal on Matrix Analysis and Applications
- Statistica Sinica
- Statistical Science

- Statistics & Decisions
- Statistics & Probability Letters
- Scandinavian Journal of Statistics
- Science
- TEST

CONFERENCE PRESENTATIONS

- 49th Symposium of Spanish Economic Association, Palma de Mallorca, Spain (2024)
- FinEML Conference 2024, Lugano, Switzerland (2024)
- CRETE 2024: The 22nd Conference on Research on Economic Theory and Econometrics, Milos, Greece (2024)
- 16th Annual SoFiE Conference, Rio de Janeiro, Brazil (2024)
- Barcelona Workshop in Financial Econometrics, Barcelona, Spain (2024)
- 5th Vienna Workshop on High-Dimensional Time Series in Macroeconomics and Finance, Vienna, Austria (2024)
- Fifth International Workshop in Financial Econometrics, Santo André, Brazil (2023); Keynote Speaker
- CRETE 2023: The 21st Conference on Research on Economic Theory and Econometrics, Naxos, Greece (2023)
- Barcelona Workshop in Financial Econometrics, Barcelona, Spain (2023)
- High Voltage Econometrics III, Mallorca, Spain (2022)
- 5th Vienna Workshop on High-Dimensional Time Series in Macroeconomics and Finance, Vienna, Austria (2022)
- CRETE 2021: The 19th Conference on Research on Economic Theory and Econometrics, Naxos, Greece (2021)
- Workshop on Machine Learning/Financial Econometrics, São Paulo, Brazil (2019)
- 4th Vienna Workshop on High-Dimensional Time Series in Macroeconomics and Finance, Vienna, Austria (2019); Keynote Speaker
- 29th $(EC)^2$ Conference on Big Data Econometrics with Applications, Rome, Italy (2018)
- High Voltage Econometrics I, Palermo, Italy (2018)
- High-dimensional Statistics and Random Structures, Barcelona, Spain (2018); Keynote Speaker
- Big Data in Financial Markets, Cambridge, U.K. (2018)
- ECONVN2018: The First International Econometric Conference of Vietnam, Ho Chi Minh City, Vietnam (2018)
- The 11th Conference of Thailand Econometric Society, Chiang Mai, Thailand (2018)
- New Developments in Econometrics and Time Series, Rome, Italy (2107)
- Third International Workshop in Financial Econometrics, Arraial d'Ajuda, Brazil (2017); Keynote Speaker
- Trends in Econometrics: Big Data, Machine Learning and Financial Econometrics, Rio de Janeiro, Brazil (2017)

- CRETE 2017: The 16th Conference on Research on Economic Theory and Econometrics, Milos, Greece (2017)
- 10th International Conference on Multiple Comparison Procedures, Riverside, U.S.A. (2017)
- 3rd Vienna Workshop on High-Dimensional Time Series in Macroeconomics and Finance, Vienna, Austria (2017)
- Workshop on Advances in Time Series Econometrics, Bologna, Italy (2017)
- Derivatives and Volatility 2017: The State of the Art, New York, U.S.A. (2017)
- The 10th Conference of Thailand Econometric Society, Chiang Mai, Thailand (2017)
- 9th Annual SoFiE Conference, Hong Kong (2016)
- The 3rd Vietnam International Conference in Finance, Da Nang, Vietnam (2016)
- Econometrics Summer Workshop, Warwick, UK (2016)
- The 9th Conference of Thailand Econometric Society, Chiang Mai, Thailand (2016)
- Workshop on Financial Econometrics: Challenges and Directions for Future Research, Rio de Janeiro, Brazil (2015)
- Econometric Study Group Bristol Conference, Bristol, UK (2015)
- 2nd Vienna Workshop on High-Dimensional Time Series in Macroeconomics and Finance, Vienna, Austria (2015)
- Workshop on Time Series Analysis in Macro and Finance, Barcelona, Spain (2015)
- The 8th Conference of Thailand Econometric Society, Chiang Mai, Thailand (2015)
- 11th International Vilnius Conference on Probability Theory and Mathematical Statistics, Vilnius, Lithuania (2014)
- 2nd Conference of the International Society for NonParametric Statistics, Cádiz, Spain (2014)
- 10th International Symposium on Econometric Theory and Applications (SETA 2014), Taipei, Taiwan (2014)
- Second NUS-Stanford Workshop in Quantitative Finance: Statistical Issues, Singapore (2014)
- The 7th Conference of Thailand Econometric Society, Chiang Mai, Thailand (2014)
- cemmap Workshop on High-Dimensional Econometric Models, London, UK (2013)
- First International Workshop in Financial Econometrics, Natal, Brazil (2013); Keynote Speaker
- 59th ISI World Statistics Congress, Hong Kong (2013)
- 29th European Meeting of Statisticians, Budapest, Hungary (2013)
- 2nd Rimini Time Series Workshop, Rimini, Italy (2013); Keynote Speaker
- 6th Annual SoFiE Conference, Singapore (2013)
- 1st Vienna Workshop on High-Dimensional Time Series in Macroeconomics and Finance, Vienna, Austria (2013)
- Marie Curie ITN — Conference on Financial Risk Management & Risk Reporting, Konstanz, Germany (2013)
- Humboldt-Copenhagen Conference 2013, Berlin, Germany (2013)
- The 6th Conference of Thailand Econometric Society, Chiang Mai, Thailand (2013)

- 23rd $(EC)^2$ Conference on Hypothesis Testing, Maastricht, Holland (2012); Keynote Speaker
- Computing & Statistics (ERCIM 2012), Oviedo, Spain (2012)
- Workshop on New Developments in Econometrics and Time Series, Rome, Italy (2012)
- ESEM 2012, Malaga, Spain (2012)
- IMS Program Random Matrix Theory and its Applications II, Singapore (2012)
- 2012 FMA Asian Conference, Phuket, Thailand (2012)
- 1st Conference of the International Society for NonParametric Statistics, Chalkidiki, Greece (2012)
- SMTDA 2012, Chania, Greece (2012)
- Workshop on Uncertainty and Forecasting in Macroeconomics, Eltville, Germany (2012)
- CIREQ Econometrics Conference on High-Dimensional Problems in Econometrics, Montreal, Canada (2012)
- 9th International Conference on Computational Management Science, London, U.K. (2012)
- The 5th Conference of Thailand Econometric Society, Chiang Mai, Thailand (2012)
- MCP Conference 2011, Washington D.C., U.S.A. (2011)
- AFE 2011 Conference, Samos, Greece (2011)
- 2011 FMA European Conference, Porto, Portugal (2011)
- The 4th Conference of Thailand Econometric Society, Chiang Mai, Thailand (2011)
- The XXVth International Biometric Conference, Florianópolis, Brazil (2010)
- ATINER Mathematics 2010, Athens, Greece (2010)
- SMTDA 2010, Chania, Greece (2010)
- The 3rd Conference of Thailand Econometric Society, Chiang Mai, Thailand (2010)
- Computational and Financial Econometrics (CFE'09), Limassol, Cyprus (2009)
- LQG Spring Conference, London, U.K. (2009)
- Asset Management Forum, Zurich, Switzerland (2008)
- Forecasting in Rio, Rio de Janeiro, Brazil (2008)
- Computational and Financial Econometrics (CFE'08), Neuchâtel, Switzerland (2008)
- Workshop on Bootstrap and Time Series, Kaiserslautern, Germany (2008)
- IQPC — Hedge Fund Conference, Barcelona, Spain (2007)
- MCP Conference 2007, Vienna, Austria (2007)
- Hedge 2006, London, U.K. (2006)
- Mathematical and Statistical Methods for Insurance and Finance, Salerno, Italy (2006)
- IMS Annual Meeting, Rio de Janeiro, Brazil (2006)
- Exploratory Workshop on Specification Testing, Santander, Spain (2005)
- IASC: Computational Statistics & Data Analysis, Limmasol, Cyprus (2005)
- Statistics for Dependent Data, Paris, France (2005)
- Stochastic Finance 2004, Lisbon, Portugal (2004)
- Joint Statistical Meetings, San Francisco, U.S.A. (2003)
- New Frontiers in Financial Volatility Modeling, Florence, Italy (2003)
- EUMOptFin I, Semmering, Austria (2003)

- ESEM 2002, Venice, Italy (2002)
- CLAPEM, La Habana, Cuba (2001)
- Resampling Methods in Econometrics, Montreal, Canada (2001)
- European Meeting of Statisticians, Funchal, Madeira (2001)
- ESEM 1999, Santiago de Compostela, Spain (1999)

INVITED SEMINARS

- Aarhus University, Aarhus, Denmark
- Banco de Portugal, Lisbon, Portugal
- Cambridge University, Cambridge, U.K.
- Chulalongkorn University, Bangkok, Thailand
- DIW, Berlin, Germany
- Erasmus University, Rotterdam, Holland
- ETHZ, Zurich, Switzerland
- Fundação Getúlio Vargas, Rio de Janeiro, Brazil
- Harvard University, Cambridge, U.S.A.
- Humboldt Universität zu Berlin, Berlin, Germany
- Imperial College, London, U.K.
- Institut für Höhere Studien, Vienna, Austria
- Massachusetts Institute of Technology, Cambridge, U.S.A.
- Nanyang Technological University, Singapore
- Oxford University, Oxford, U.K.
- Pontifícia Universidade Católica, Rio de Janeiro, Brazil
- Singapore Management University, Singapore
- Stanford University, Stanford, U.S.A.
- Technische Universität Wien, Vienna, Austria
- Tilburg University, Tilburg, Holland
- Tinbergen Institute, Amsterdam, Holland
- Universidad de Cantabria, Santander, Spain
- Universidad Carlos III, Madrid, Spain
- Universidad Rey Juan Carlos, Madrid, Spain
- Universidad de Zaragoza, Zaragoza, Spain
- Università Bocconi, Milan, Italy
- Università di Bologna, Bologna, Italy
- Università Tor Vergata, Rome, Italy
- Universitat Pompeu Fabra, Spain
- Universität Augsburg, Augsburg, Germany
- Universität Bonn, Bonn, Germany
- Universität Dortmund, Dortmund, Germany
- Universität Göttingen, Göttingen, Germany

- Universität Hamburg, Hamburg, Germany
- Universität Konstanz, Konstanz, Germany
- Universität Mannheim, Mannheim, Germany
- Universität Regensburg, Regensburg, Germany
- Universität Wien, Vienna, Austria
- Université Catholique de Louvain, Louvain-la-Neuve, Belgium
- Université de Genève, Geneva, Switzerland
- Université Libre de Bruxelles, Brussels, Belgium
- Université de Toulouse, Toulouse, France
- University College London, London, UK
- University of California, Los Angeles, U.S.A.
- University of California, San Diego, U.S.A.
- University of California, Riverside, U.S.A.
- University of Milano-Bicocca, Milan, Italy
- University of Miami, Miami, U.S.A
- University of Pennsylvania, Philadelphia, U.S.A.
- University of Science and Technology, Hong Kong, China
- University of Southern California, Los Angeles, U.S.A.
- University of York, York, U.K.

TEACHING EXPERIENCE

REGULAR COURSES

- University of Zurich, Ph.D. courses
  - Econometrics for Research Students, Part I
  - Econometrics for Research Students, Part II
- University of Zurich, graduate courses
  - Advanced Statistics
  - Nonparametric Methods
  - Time Series Analysis
- University of Zurich, undergraduate courses
  - Statistics
  - Introduction to Empirical Research in Economics
- University Pompeu Fabra, Ph.D. courses
  - Mathematical Methods
- Universitat Pompeu Fabra, MBA courses
  - Statistics
- University Pompeu Fabra, undergraduate courses

  - Econometrics I
  - Statistics
- University Carlos III, Ph.D. courses
  - Resampling Methods
- University Carlos III, undergraduate courses
  - Econometrics I
  - Nonparametric Statistics
  - Statistics III
  - Time Series Methods II
- UCLA, Ph.D. courses
  - Empirical Research in Finance (joint with Prof. Olivier Ledoit)
- UCLA, undergraduate courses
  - Statistics 50
  - Statistics 152C
  - Statistics 154A, 154B

INVITED COURSES

- Bocconi University, undergraduate courses
  - Data Analysis
- IE Business School, MBA courses
  - Quantitative Methods for Business
- Singapore Management University, Ph.D. courses
  - Financial Econometrics
- Stanford University, undergraduate courses
  - Introduction to Statistical Inference
- University of Sankt Gallen, Ph.D. courses
  - Resampling Methods
- University Tor Vergata, Ph.D. courses
  - Resampling Methods