

CHRISTOPH RESCHENHOFER

PhD, Assistant Professor of Finance

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ACADEMIC APPOINTMENTS

Assistant Professor of Finance (non-tenure)

Vienna University of Economics and Business

📅 Sept. 2022 -

📍 Vienna, Austria

Teaching and Research Associate

Vienna University of Economics and Business

📅 May 2017 - Aug. 2022

📍 Vienna, Austria

RESEARCH



Working Paper

Neuhierl, A., Randl, O., Reschenhofer, C., & Zechner, J. (2022). Timing the factor zoo.



Working Paper

Reschenhofer, C., & Zechner, J. (2022). Volatility managed multi-factor portfolios. Available at SSRN 4005163



Working Paper

Reschenhofer, C. (2022). Combining factors. Available at SSRN 4080705



Conferences and Workshops

SGF (2023, scheduled), Asia-Pacific Conference on Economics and Finance (2022), Finance Research Seminar University of Liechtenstein (2022), Asian Finance Association (2021), ATINER (2021), German Finance Association, DGF (2019), Cologne Colloquium on Financial Markets (2018), Austrian Working Group on Banking and Finance (2017)

TEACHING EXPERIENCE

Bachelor: Thesis Supervision

Vienna University of Economics and Business

📅 2018 -

Bachelor: Finance

Vienna University of Economics and Business

📅 2019 -

Bachelor: Corporate Risk Management

Vienna University of Economics and Business

📅 2018 - 2019

EDUCATION

PhD in Economic and Social Sciences

Vienna University of Economics and Business

📅 Sep. 2017 - Aug. 2022

- Asset Pricing
- Financial Econometrics
- Portfolio Management

Thesis: "Essays on the Timing and Combination of Equity Factors" - Supervisors: Prof. Josef Zechner and Prof. Otto Randl

MSc in Quantitative Finance

Vienna University of Economics and Business

📅 Oct. 2014 - Feb. 2017

- Portfolio Management
- Advanced Topics in Financial Mathematics
- Advanced Topics in Asset Pricing

Thesis: Can Differences in the Risk Premia of Global Equity Markets be Exploited by Macroeconomic Characteristics? - Supervisor: Prof. Josef Zechner

MBA Level Exchange Student

Arizona State University

📅 Aug. 2016 - Dec. 2016

- Portfolio Engineering
- Advanced Topics in Corporate Finance
- International Finance

BSc in Economics

Vienna University of Economics and Business

📅 Mar. 2011 - Sep. 2014

- Money and the Business Cycle
- Industrial Economics
- Corporate Governance

Thesis: "Entry and competition based on market size for retail stores in Austria" - Supervisor: Prof. Christoph Weiss

INDUSTRY EXPERIENCE

Research & Development

IQAM Invest GmbH

Feb. 2019 – Vienna, Austria

- Quantitative research
- Development of factor investing strategies
- Design and modeling algorithms in R

Portfolio Manager

Research Institute for Capital Markets

Sep. 2017 – May 2019 Vienna, Austria

- Student program for "real-money" asset management (AUM EUR 1.57M, per 05/2019)
- Implementation of dynamic asset and risk management strategies
- Analysis of connections between macro-economic factors and the long term dynamics of risk premia in different asset classes

Quantitative Research for Emerging Markets

Raiffeisen Bank International

Jun. 2015 – Jul. 2016 Vienna, Austria

- Forecasting financial & economic developments in Emerging and CEE Markets
- Research using Bloomberg and Reuters
- R-package development

Teaching and Research Assistant

Vienna University of Economics and Business

Sep. 2014 – Jun. 2015 Vienna, Austria

- Research Assistant at the Department of Economics
- Gathering economic data for scientific research
- Evaluating models via Stata and R
- Correcting exams and homework assignments

Private Banking

Raiffeisenbank Braunau

Jul. 2010 – Feb. 2013 Braunau am Inn, Austria

- Full time responsibility of assigned clientèle
- Asset allocation advising
- Rating and scoring of customers
- Responsibility of private consumer credit decisions

ACHIEVEMENTS



CFA

Passed Level II (2019)

Passed Level I (2018)



CFA Austria Prize

Winner (2023)



Portfolio Management Program

Macro-Outlook Winner (2019, 2018)



Erste Asset Management Challenge

Runner-up (2018)



Scholarships & Grants

Merit-based scholarship (2019, 2018, 2014)

Study grant (2017, 2016, 2015, 2014)

Study abroad grant (2016)



TOEFL

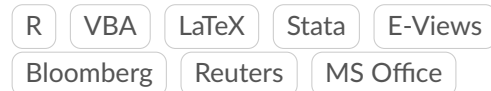
Score of 105 (2016)

LANGUAGES

German

English

Spanish



REFERENCES

Prof. Josef Zechner

Vienna University of Economics and Business

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Prof. Otto Randl

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Prof. Andreas Neuhierl

Washington University in St. Louis

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Dr. Thomas Steinberger

IQAM Invest GmbH

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