Stephan Kranner, CV

Contact Information

WU Vienna University of Economics and Business
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Research Institute for Capital Markets
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Date of Birth April 28, 1987

Citizenship Austria

Research Interests Empirical asset pricing, asset allocation, financial econometrics, behavioral finance, performance measurement

Education

WU Vienna University of Economics and Business, Vienna, Austria

PhD Candidate, Finance — **2013 - present**

- Dissertation: "Essays on Empirical Asset Management"
- Advisors: PD Dr. Ronald Hochreiter, Prof. Engelbert Dockner

MSc (WU), Quantitative Finance — **2010 - 2012**

- Master Thesis: "Backtesting Optimal Portfolios Based On Forecasting Models: An empirical study on the US equity market "
- Advisor: PD Dr. Ronald Hochreiter

BSc (WU), Economics and Social Sciences — **2006 - 2010**

HEC Montreal, Montreal, Canada

Exchange Program, Business Administration — **01/2009 - 06/2009**

Academic Experience

WU Vienna University of Economics and Business, Vienna, Austria

Research Institute for Capital Markets — **09/2013 - present**

- Research Associate for Endowment Management
- Advisors: Prof. Neal Stoughton, Prof. Engelbert Dockner

Institute for Statistics and Mathematics — **09/2012 - 09/2013**

- Research Assistant for OeNB project
- Project: "Modelling Market Implied Ratings"
- Advisor: Prof. Kurt Hornik

Teaching

WU Vienna University of Economics and Business, Vienna, Austria

Instructor **03/2013 - present**
Undergraduate level course for the Bachelor of Science program

- Statistics

Instructor **03/2015 - present**
Undergraduate level course for the Bachelor of Science specialization in Finance

- Non-linear Financial Instruments

Teaching Assistant **09/2011 - 03/2012**
Graduate level course for the Master of Science in Quantitative Finance

- Principles of Finance
- Financial Markets and Instruments

Teaching Assistant **09/2009 - 09/2011**
Undergraduate level course for the Bachelor of Science program

- Finance

Working Papers

- Dockner, E. J., Kranner, S. (2015). *Implementing a Carry Index to explain Asset Class Returns.*
- Kranner, S., Stoughton, N., Zechner, J. (2014). *A Natural Experiment in Portfolio Management.* Available at SSRN.

Conferences

77th Annual Meeting of the German Academic Association for Business Research (VHB), Vienna, Austria **05/2015**

- A Natural Experiment in Portfolio Management (Presentation)

29th Workshop of the Austrian Working Group on Banking and Finance, Vienna, Austria **11/2014**

- A Natural Experiment in Portfolio Management (Presentation)
- Markowitz Revisited: Social Portfolio Engineering (Discussion)

Professional Experience

Sal. Oppenheim, Investment Banking/Relationshipmanagement Industry Groups, Frankfurt am Main, Germany

Summer researcher **07/2008 - 09/2008**
Carried out a survey analysis on the German hospital market and a strategic evaluation of the M&A potential of German automobile suppliers

Buchanan Capital Group, Mezzanine Finance Solution, Starnberg, Germany

Summer intern **07/2007 - 09/2007**
Tasks comprised the preparation of a credit Value at Risk (VaR) model and the analysis of balance sheet data