Dr. Christoph Meinerding

August 2021

born 28 May 1982 in Lohne (Germany), German citizenship

Deutsche Bundesbank
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Academic Work Experience and Education

03/2017 – today	Economist, Research Centre, Deutsche Bundesbank
04/2018	Visiting scholar, Finance Department, BI Norwegian Business School, Oslo
10/2011 – 02/2017	Assistant professor (Wissenschaftlicher Assistent), Goethe University Frankfurt
03/2016 – 04/2016	Visiting scholar, Wharton School, University of Pennsylvania
10/2013 – 01/2014	Metzler visiting assistant professor, Wharton School, University of Pennsylvania
05/2012 – 07/2012	Acting professor, Finance Center, University of Muenster
06/2011	Ph.D., Finance Center, University of Muenster Thesis: Asset Allocation and Asset Pricing in Capital Markets with Financial Contagion Supervisor: Prof. Dr. Nicole Branger
10/2006 – 09/2011	Research assistant, Finance Center, University of Muenster
08/2006	Diploma in mathematics (esp. algebraic topology), University of Muenster Thesis: Signature of Complete Intersections in Products of Complex Projective Spaces (German)
04/2006	Bachelor of Science in economics, University of Muenster Thesis: The Relation Between Retirement Savings and Economic Growth: A Model-Theoretic Analysis and Critical Discussion (German)
10/2002– 03/2006	Teaching assistant, Mathematical Institute, University of Muenster

Research Interests

Empirical and theoretical asset pricing, network and contagion effects on financial markets, systemic risk, climate economics, green finance, dynamic asset allocation

Papers in Refereed Journals

Hartwig, B., Meinerding, C., Schüler, Y. (2021): Identifying Indicators of Systemic Risk, *Journal of International Economics*, Vol. 132, September 2021, 103512

Branger, N., Konermann, P., Meinerding, C., Schlag, C. (2021): Equilibrium Asset Pricing in Directed Networks, *Review of Finance*, Vol. 25, Issue 3, May 2021, pp. 777-818

Branger, N., Kraft, H., Meinerding, C. (2016): The Dynamics of Crises and the Equity Premium, *Review of Financial Studies*, Vol. 29, Issue 1, January 2016, pp. 232-270

Branger, N., Kraft, H., Meinerding, C. (2014): Partial Information about Contagion Risk, Self-Exciting Processes and Portfolio Optimization, *Journal of Economic Dynamics and Control*, Vol. 39, Issue 1, February 2014, pp. 18-36

Konermann, P., Meinerding, C., Sedova, O. (2013): Asset Allocation in Markets with Contagion: The Interplay between Volatilities, Jump Intensities, and Correlations, *Review of Financial Economics*, Vol. 22, Issue 1, January 2013, pp. 36-46

Meinerding, C. (2012): Asset Allocation and Asset Pricing in the Face of Systemic Risk: A Literature Overview and Assessment, *International Journal of Theoretical and Applied Finance*, Vol. 15, Issue 3, May 2012

Branger, N., Kraft, H., Meinerding, C. (2009): What is the Impact of Stock Market Contagion on an Investor's Portfolio Choice?, *Insurance: Mathematics and Economics*, Vol. 45, Issue 1, August 2009, pp. 94-112

Working Papers

Meinerding, C., Schüler, Y., Zhang, P. (2020): Shocks to Transition Risk, available at http://ssrn.com/abstract=3654155
Working Paper

Laurinaityte, N., Meinerding, C., Schlag, C., Thimme, J. (2021): GMM Weighting Matrices in Cross-Sectional Asset Pricing Tests, available at http://ssrn.com/abstract=3073197
Bundesbank Discussion Paper No. 62/2020

Dergunov, I., Meinerding, C., Schlag, C. (2020): Extreme Inflation and Time-Varying Expected Consumption Growth, available at http://ssrn.com/abstract=2832845
Bundesbank Discussion Paper No. 16/2019
Revise and resubmit at Management Science (3rd round)

Curatola, G., Donadelli, M., Grüning, P., Meinerding, C. (2019): Investment-Specific Shocks, Business Cycles, and Asset Prices, available at http://ssrn.com/abstract=2617192
SAFE Working Paper No. 129

Branger, N., Grüning, P., Kraft, H., Meinerding, C., Schlag, C. (2015): Asset Pricing under Uncertainty about Shock Propagation, available at http://ssrn.com/abstract=2360455
SAFE Working Paper No. 34

Work in Progress

Meinerding, C., Poinelli, A., Schüler, Y.: Inflation Expectations and Climate Sentiment

Illeditsch, P., Meinerding, C., Schlag, C.: Portfolio Choice with Commodity ETFs

Marfé, R., Meinerding, C., Schlag, C.: Low Frequency VIX and Equilibrium Option Pricing

Goodarzi, M., Meinerding, C.: Optimal Asset Allocation under Parameter Uncertainty

Conferences and Seminars

2021	Euroframe conference on climate change
2020	Midwest Finance Association, AFA PhD student poster session, ESCB-internal webinar series on climate research
2019	Econometric Society Winter Meeting, Bank of Lithuania, German Finance Association, SAFE Asset Pricing Workshop, Conference on Systemic Risk and Financial Stability Freiburg, Bundesbank Spring Conference
2018	Western Finance Association, Swiss Society for Financial Market Research, Frontiers of Factor Investing Lancaster, BI Norwegian Business School, International Conference on Computing in Economics and Finance
2017	European Finance Association, ESSFM Gerzensee, Western Finance Association, SFS Cavalcade North America, Midwest Finance Association, German Finance Association, AFFI Conference, IWH Halle, Bundesbank-OeNB-SNB Joint Workshop, SAFE Asset Pricing Workshop, Christmas Meeting of German Economists Abroad, CEP-SNB Workshop on Unconventional Monetary Policy
2016	German Finance Association, Bundesbank-CFS-ECB Workshop on Macro and Finance, Kuehne Logistics University, ESSFM Gerzensee, Finance Down Under Conference, University of Mannheim, German Association for Academic Business Research (VHB), Financial Econometrics and Asset Pricing Conference, Swiss Society for Financial Market Research, Deutsche Bundesbank
2015	SAFE Asset Pricing Workshop, German Finance Association, Dynare Conference, LACEA Annual Meeting, German Economic Association, Arne Ryde Workshop in Financial Economics, Swiss Society for Financial Market Research
2014	German Finance Association, Swiss Society for Financial Market Research
2013	Wharton School, German Finance Association
2012	German Finance Association, Kölner Finanzmarktkolloquium Asset Management, Financial Risks International Forum, Campus for Finance Research Conference
2011	Aarhus University, Goethe University Frankfurt, ECB-BoE Workhop “Asset pricing models in the aftermath of the financial crisis”, Swiss Society for Financial Market Research
2010	German Finance Association, Bachelier Finance Society, Financial Risks International Forum, Swiss Society for Financial Market Research
2009	PhD Workshop of the German Finance Association, Swiss Society for Financial Market Research, Bielefeld-Muenster Finance Day, Tinbergen Institute Conference, Campus for Finance Research Conference

2008	International Summer School for PhD Students and Postdocs “Asset Pricing” in Wiesbaden, Symposium on Finance Banking and Insurance, Bachelier Finance Society

Teaching Experience

State Prices (lecture, Ph.D. level): 2016

*Capital Markets: Theory and Empirics** (lecture and tutorial, bachelor level): 2012, 2013, 2014, 2015, 2016

Advanced Financial Economics 2 (lecture and tutorial, Ph.D. level): 2012, 2013, 2015

Capital Markets and Asset Pricing (lecture, part-time master): 2013

*Interest Rate and Credit Derivatives** (lecture and tutorial, master level): 2012

Seminar Asset Pricing (Ph.D. level): 2011, 2013, 2015, 2016

Various seminars at the master level: Empirical Asset Pricing (2013, 2016), Theoretical Asset Pricing (2016, joint with Prof. Philipp Illeditsch from Wharton), International Finance (2015, joint with Prof. Nikolai Roussanov from Wharton), Master Thesis Seminar (2012)

Supervision of more than 100 master, bachelor, seminar, diploma theses

Various tutorials/seminars during my time as a doctoral and diploma student:* Volatility and Correlation Risk (2010), Commodity Derivatives (2010), Trading Strategies and Portfolio Management (2007, 2008), Advanced Option Pricing (2007, 2008, 2009), Interest Rate Derivatives (2006, 2007, 2008, 2009, 2011), Portfolio Planning and Asset Pricing (2010), Introduction to Finance (2008, 2009, 2010), Derivatives (2009), Analysis I (2002, 2003, 2005), Ordinary Differential Equations (2005), Complex Analysis I (2004), Complex Analysis II (2004), Analysis II (2003)

*Courses taught in German

Awards, Scholarships, Third-Party Funding

01/2016 – today	Principal Investigator at the research project “Systemic Risk and Network Connectivity” at the Research Center SAFE, Goethe University Frankfurt
04/2014 – today	Coordinator of the research project “Network Connectivity, Self-Exciting Jumps and General Equilibrium Asset Prices” at the Research Center SAFE, Goethe University Frankfurt
10/2013 – 01/2014	Metzler Visiting Associate Professorship at the Wharton School, University of Pennsylvania, funded by the B. Metzler seel. Sohn & Co. Foundation
01/2013 – today	Coordinator of the research project “General Equilibrium with Contagion Effects” at the Research Center SAFE, Goethe University Frankfurt

01/2012	Dissertation Prize of the University of Muenster for the best PhD thesis in economics and business administration in 2011
12/2004	Mercer AlumniUM Undergraduate Award (for the 4th rank out of 200 in the intermediate examination in economics), University of Muenster