Vincent Wolff

Personal Information

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Job market paper and video

University of Zurich, Switzerland
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Research Interest

Financial economist focused on asset pricing and optimal market design, with broader interests in the topics of macro-finance, payments, and causality in financial econometrics.

Education

09/2018 – today	PhD in Finance, University of Zurich Doctoral supervisors Marc Chesney and Jean-Charles Rochet
09/2016 – 09/2018	Master in International Economics, Geneva Graduate Institute
09/2011 – 09/2015	Bachelor in Economics, University of Zurich

Employment

09/2022 - today	Center of Competence for Sustainable Finance, University of Zurich
03/2021 - 09/2021	Research Assistant, Prof. Angelo Ranaldo, University of St. Gallen
06/2019 - 09/2022	Board member of the Swiss pension fund VSAO
03/2019 – 08/2021	Private lecturer, Swiss Finance Institute, SFI
09/2018 – today	Research assistant and lecturer, University of Zurich
06/2017 – 08/2017	Research Assistant, University of Zurich
10/2015 – 06/2016	Research with the Swiss National Bank, SNB

Publications

Peer-reviewed publications

2 - Managerial incentives to take asset risk, Chesney, M., J. Stromberg, A. Wagner, and V. Wolff (2020), **Journal of Corporate Finance** 65, 101758

1 - Spillovers to exchange rates from monetary and macroeconomic communications events, Rossi, E. and V. Wolff (2020), **Swiss National Bank Series** 18, 24-48

Book

1 - Asset Pricing - Financial Derivatives and their Systemic Risks, Chesney, Krakow, Maranghino-Singer and Wolff, **Springer Gabler**, 2022

Chapter

1 - Research Handbook of Financial Markets, R. Gürkaynak, J. Wright, assisted Prof. Angelo Ranaldo for the chapter: Foreign Exchange and Cross-Currency Swaps.

Working papers

4 - Taxing Financial Transaction in Multiple Markets, Vincent Wolff
Job market paper, video and winner of the SFI Best Paper Award

3 - Empirical Causal Asset Pricing with Transaction Costs, Vincent Wolff

2 - Stock Market Liquidity, Monetary Policy and the Business Cycle, Markus Leippold and Vincent Wolff

1 - Taxing Payments Ivar Ekeland, Jean-Charles Rochet, and Vincent Wolff

Awards, Conferences and Seminars

08/2023	Award for Excellence in Teaching, University of Zurich, UZH
02/2023	Seminar, University of Amsterdam, UvA
01/2023	Seminar, Instituto Tecnológico Autónomo de México, ITAM
07/2022	Best Paper Award 2022, Swiss Finance Institute, SFI
07/2022	Swiss National Bank Central Bankers course on Money Markets, Liquidity, and Payment Systems, Study Centre Gerzensee
06/2022	Swiss Finance Institute Conference, Study Centre Gerzensee
11/2021	Conference on Financial Transaction Taxes, University of Copenhagen
09/2021	Honorary doctorate seminar for Prof. Bruno Biais, HEC
10/2020	Brown Bag Lunch Seminar, University of Zurich, UZH
01/2020	Swiss National Bank Seminar, SNB

Teaching

01/2021 – today	Financial Sustainability, lecture, University of Zurich
01/2020 – today	Asset Pricing, lecture, University of Zurich
03/2019 – 08/2021	Swiss Finance Institute, certified wealth management advisor course
	Portfolio Management, Wealth Planning, Product Services and Risk
01/2018 – today	Asset Pricing, exercises, University of Zurich

Languages and Programming Skills

Languages	English (fluent), German (native), French and Spanish (intermediate),
Programming	Python (expert), R and Stata (proficient), Matlab and SAS (basic)

References

Prof. Dr. Marc Chesney	UZH	+41 44 634 45 80	marc.chesney@bf.uzh.ch
Prof. Dr. Markus Leippold	UZH	+41 44 634 50 69	markus.leippold@bf.uzh.ch
Prof. Dr. Jean-Charles Rochet	TSE	+33 (0)5 61 12 86 18	jeancharles.rochet@gmail.com