

CURRICULUM VITAE

Dr. Carl Fabian Wöbbing

PERSONAL DETAILS

Date/Place of Birth November 20, 1988 in Darmstadt, Germany
Citizenship German

Address House of Finance, Room 2.67
Theodor-W.-Adorno-Platz 3
DE-60629 Frankfurt am Main

Contact Email: cfw@woebeking.info
Phone: +49 69 9999-8770
Online: www.woebeking.info



EDUCATION

01/2018 – 05/2018 **Columbia University, New York City, USA**
Visiting Scholar; Decision, Risk and Operations division

11/2014 – 02/2019 **Goethe University Frankfurt, Germany**
Ph.D. (Dr. rer. pol.); Department of Finance, summa cum laude

03/2013 – 08/2014 **Frankfurt School of Finance & Management, Germany**
Master of Finance (M.Sc.); Capital Markets concentration

01/2011 – 08/2011 **University of California Santa Barbara, USA**
Two semesters abroad

09/2009 – 03/2013 **Frankfurt School of Finance & Management, Germany**
International Business Administration (B.Sc.)
Focus on economics and quantitative-finance

EMPLOYMENT AND AFFILIATIONS

02/2019 – Present **Axiomatec AG, Vaduz, Principality of Liechtenstein**
Partner (Co-Founder) – System Development, Financial Modelling, Investment Committee

02/2015 – Present **Frankfurt School of Finance & Management, Germany**
Lecturer (part-time): Finance, Derivative Analysis

11/2015 – 11/2018 **Goethe University Frankfurt, Germany**
Research assistant

09/2014 – 10/2014 **London Stock Exchange Group – LCH.Clearnet, London, UK**
Internship – SwapClear division

06/2012 – 08/2014 **Centre for Practical Quantitative Finance (Frankfurt School of Finance & Management), Germany**
Student assistant

09/2011 – 02/2012 **Deutsche Bank, Luxembourg**
Internship – Private Wealth Management division

01/2009 – 09/2009 **Haus der Jugend e.V., Frankfurt, Germany**
Civilian service

08/2007 – 08/2008 **Deutsche Bank, Darmstadt, Germany**
Internship, vocational training

ACADEMIA

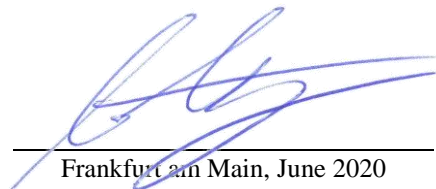
Research Interests	Computational Finance, Financial Risk Management, Machine Learning, Textual Analysis, Algorithmic Trading, Extreme Value Theory, Systemic Risk
Publications	<i>A factor-model approach for correlation scenarios and correlation stress-testing</i> (with Natalie Packham) in <i>Journal of Banking & Finance</i> , 101:93-103, 2019 <i>Tail-risk protection trading strategies</i> (with Natalie Packham, Jochen Papenbrock and Peter Schwendner) in <i>Quantitative Finance</i> , 17(5):729-744, 2017 <i>The long- and short-run impact of oil price changes on major global economies.</i> (with Thomas Heidorn, Sophie van Hullen and Christof Ruehl) in <i>Working Paper Series, No. 225: Frankfurt School of Finance & Management</i> , 2017.
Grants and Awards	Best Paper Award, 82 nd VHB Annual Meeting, 2020 Research grant, Europlace Institute of Finance, Paris, 2014/15 GARP Research Fellowship, 2014
Work in Progress	<i>Cryptocurrency volatility markets</i> , 2020 <i>Econlinguistics</i> (with Andreas Barth and Sasan Mansouri), 2020. <i>How to talk down your stock returns</i> (with Andreas Barth, Sasan Mansouri and Severin Zoergiebel), 2020. <i>Stress testing the unknown - the impact of network reconstruction on systemic risk estimates</i> , 2020.
Memberships and Societies	COST Action CA19130 (Management Committee Substitute) Frontiers in Artificial Intelligence (Review Editor – AI in Finance) Bachelier Finance Society (Member)
Teaching/Seminars	<i>Derivatives</i> (Frankfurt School, M.Sc.) <i>Finance I</i> (Frankfurt School, B.Sc.) <i>Finance Bootcamp</i> (Frankfurt School, MBA) <i>Finance II</i> (Frankfurt School, B.Sc.) <i>Finance II – Tutor</i> (Vietnamese German University, B.Sc.) <i>Bachelor Seminar – Tutor</i> (Goethe University, B.Sc.) <i>Corporate Seminar: Analyse komplexer Produkte</i> (Commerzbank) <i>Introduction to Bloomberg Professional</i> (Frankfurt School)

RELATED SKILLS

Languages	German: native language English: fluent Chinese (Mandarin): basic knowledge Spanish: basic knowledge
IT	MS-Office: Proficient: Excel, PowerPoint, Word Programming: Proficient: Python, R, Mathematica, SQL (SQLite, Postgres, AWS), LaTeX, Git, VBA Basic knowledge: Matlab, HTML, CSS, JavaScript

INTERESTS

Aviation (FAA - private pilot license), Sailing, Skiing, Mountaineering, Climbing, Krav Maga, Generative Art



Frankfurt am Main, June 2020