



## EDUCATION

---

- November 1985      **Universität Augsburg.** Diplom-Ökonom (“sehr gut”).  
August 1990
- October 1990      **University of London,** Queen Mary College. Master of Science.  
July 1991
- September 1991    **Universität Gießen.** Assistant Professor.  
December 1993    Ph.D. (Summa Cum Laude) financial econometrics supervised by Prof. Dr. J.P. Krahen.

## PROFESSIONAL EXPERIENCE

---

- March 2019  
- Current      **Bankhaus Lampe Asset Management, Düsseldorf,**  
“**Geschäftsführer**”  
Responsible for 7 billion Euros asset under management and 50 employees. Systematic investment strategies, Total return products, Alternatives, Multi-asset wealth management strategies.
- June 2019  
- Current      **Chairman Lampe SICAV Board of Directors, Luxembourg**  
Responsible for all fund activities including AML policy, investment performance review, etc.
- March 2017  
February 2019    **Bankhaus Lampe, Düsseldorf: “Bereichsleiter”, Member of Executive Committee Asset Management, Head of Portfolio Management for Private Clients, Head of Product Development.**  
Responsible for private wealth clients (discretionary portfolio management and portfolio advisory). Complete rebuild of private wealth investment offering and alternative investment capabilities. Responsible for a team of 20 investment professionals.
- August 2015  
February 2017    **Deutsche Asset Management, Frankfurt: Managing Director, Chief Investment Architect, Head of Quantitative Investments.**  
Development of Robo-Advisor, Development of new equity quant factor strategies and DWS ARP offering.
- September 2014  
July 2015      **First Private, Frankfurt: Chief Scientific Officer**  
Development of research governance framework. Review of existing investment strategies. Engage with key clients on systematic strategies.

- July 2011  
August 2014
- FTC Capital, Vienna: Chief Investment Officer**  
Responsible for all employed investment strategies (long term as well as intraday). Development of research governance. Relaunch of existing products. Responsible for a team of 6 investment professionals. Reporting to the owner and CEO.
- January 2010  
October 2012
- EDHEC Business School, London:  
Full time Professor of Finance, Program Head Europe.**  
Teaching in London, Nice, Singapore. Development of MSC Program in Europe. Research chair holder for real assets and sovereign wealth funds.
- January 2007  
November 2009
- Morgan Stanley, London: Managing Director  
Head of Quantitative GTAA.**  
Development of new quantitative GTAA strategies, hiring and team build up. Product launch: "Diversified alpha fund". Responsible for a team of ten investment professionals.
- October 2005  
December 2006
- Deutsche Asset Management, New York: Managing Director  
Head of Research, Head of Portfolio Engineering.**  
Research for all quantitative investment strategies (FTAA, active equity, currency overlay ...). Responsible for portfolio construction, risk management for all quantitative strategies. Responsible for a team of ten investment professionals.
- January 2001  
September 2005
- Deutsche Asset Management, Frankfurt: Director  
Head of Investment Solutions.**  
Creation of investment solutions and asset allocation models for insurance companies, pension funds, sovereign wealth funds. Development of ALM study for DB pension liabilities. Responsible for a team of 5 investment professionals.
- April 1998  
December 2000
- SCHRODERS Investment Management, London**  
Associate Director - Head of Fixed Income Research.  
Creation of quantitative fixed income strategies, Development of proprietary risk model and risk budgeting framework. Responsible for a team of 5 investment professionals.
- January 1995  
March 1998
- Sal. OPPENHEIM Asset Management, Köln  
Senior Quantitative Analyst.**  
Development of quantitative investment strategies (TAA, active equity, Derivatives based target outcome products). Creation of first Best of two model for German clients.
- December 1994  
December 1993
- MORGAN STANLEY, London  
Analyst.**  
Research and trading across fixed income securities (high yield and government bonds).

## PUBLICATIONS (OVERVIEW)

---

ORCID: <https://orcid.org/0000-0001-6926-5347>

Published in major academic and practitioner Journals like the Journal of Banking and Finance, Journal of Empirical Finance, Journal of Financial Markets, Journal of Economics and Statistics, Journal of Derivatives, Quantitative Finance, Risk, Journal of Investment Management, Journal of Portfolio Management, Financial Analysts Journal, Journal of Applied Corporate Finance, Journal of Hedge Funds and Derivatives, Journal of Financial Markets and Portfolio Management, Journal of Trading, Journal of Risk Model Validation, Journal of Alternative Investments etc. Published six books on risk budgeting, asset allocation, portfolio optimization and quantitative asset management for Springer, Risk and Oxford University Press

## AFFILIATIONS

---

October 2019 - current	<b>Associate Editor</b> <b>Journal of Systematic Investing</b>
January 2016 - current	<b>EDHEC Risk, Nice</b> <b>Research Associate</b>
October 2018 - current	<b>Schumpeter Business School, Universität Wuppertal</b> <b>Research Associate</b>
January 2007 - current	<b>Associate Editor</b> <b>Journal of Asset Management</b>
March 2014 December 2016	<b>WU, Vienna</b> <b>Visiting Professor of Finance</b>
March 2007 July 2011	<b>London Quant Group</b> <b>Board Member</b>
March 2007 March 2009	<b>Birkbeck College</b> <b>Visiting Professor of Finance</b>

## TEACHING ASSIGNMENTS

---

University of Augsburg, European Business School, WHU, WU Wien, Columbia University, Carnegie Mellon, Birkbeck College, EDHEC Business School

## REFeree ACTIVITIES

---

Management Science, Journal of Banking and Finance, Journal of Empirical Finance, Journal of Financial Markets, Journal of Portfolio Management, Financial Analysts Journal, Quantitative Finance, Journal of Asset Management, Oxford University Press

## PROGRAMMING LANGUAGES

---

R, Splus, Python, Jupyter Notebooks, Rats, Mathematica, Matlab, Latex, Lyx

## AWARDS / SCHOLARSHIPS

---

- |      |   |
|------|---|
| 1990 | <b>DAAD scholarship for Great Britain</b>                             |
| 1992 | <b>Bocconi Scholarship for Summer School in Econometrics in Forli</b> |
| 2019 | <b>Best Research Paper Award, EQD</b>                                 |
| 2020 | <b>Best Research Paper Award, EQD</b>                                 |