Michael Florian Klug

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Education

Stockholm School of Economics, Swedish House of Finance — 2018 – present
PhD candidate in finance, main supervisor Prof. Magnus Dahlquist, defense fall 2023 — *Sweden*

Areas of research: Empirical asset pricing, performance measurement of mutual funds, index investment strategies

Main project: "Trading on Index Constituent Changes: Active vs. Passive Fund Management" coauthored with Felix Wilke

Applied methods: Collection and handling of big datasets from different vendors, financial analysis for various asset classes, construction and performance evaluation of investment strategies, and forecasting with machine-learning tools

New York University, Stern School of Business — 2022
Visiting Researcher on invitation of Prof. Jeffrey Wurgler — *United States*

Erasmus University Rotterdam — 2016 – 2017
MSc Financial Economics: Graduated cum laude — *The Netherlands*

University of Bonn — 2015 – 2018
MSc Economics: Graduated with the grade very good — *Germany*

University of Ottawa — 2014 – 2015
Exchange semester — *Canada*

University of Ulm — 2011 – 2014
BSc Mathematics and Economics — *Germany*

Grants, honours and awards

Conference presentations at Aalto University, Finland and Cardiff University, UK — 2023
Grant for funding of data by Söderberg Foundation — 2022
Scholarship for a research visit abroad by Hedelius Foundation — 2022
PhD student scholarship by Wallander Foundation — 2019-present
Scholarship awarded 4 times by Hanns-Seidel-Foundation — 2013 – 2017

Teaching at Stockholm School of Economics

Empirical Asset Pricing, PhD, TA for Prof. Magnus Dahlquist — 2023
Introduction to Programming with R and Econometrics, BSc, Lecturing for Prof. Adrien d'Avernas — 2020 – 2023
Asset Management, MSc, TA for Prof. Magnus Dahlquist — 2022
Derivatives and Investment Management, BSc, TA for Prof. Olga Obizhaeva — 2020 and 2021
Corporate Finance in Global Firms, MSc, TA for Prof. Dong Yan — 2019

Professional experience

BMW Financial Services — 2015
Internship in the product management department — *Munich, Germany*

Tasks: Supporting the team of managers in constantly updating the product portfolio in both leasing and financing segments; conducting market analyses of financing products and additional service or insurance products in the automobile sector

LV 1871 a.G. — 2013
Internship in the mathematical product design department — *Munich, Germany*

Tasks: Portfolio analysis of life insurance contracts in relation to the recent introduction of the unisex legislation in the insurance sector

Swiss Re Germany — 2007
Internship in the accountancy department — *Munich, Germany*

Task: Independent administration of claim reports

Skills

Programming languages: Python, Matlab, R, STATA, Java
Software: Excel, PowerPoint, VBA, LaTeX
Professional qualifications: CFA Level 1
Languages: German (native), English (fluent), Swedish (fluent)

Extracurricular activities

Member of the Board for Liberalernas regional group Hässelby-Vällingby — 2023 – present
PhD representative for PhDs in Finance at Swedish House of Finance — 2019 – 2020
Volunteer English teacher for ManaTapu in Peru — 2018
Chairman of the Board Studium und Praxis e.V. — 2013 – 2014
Coach licence for competition ballroom dancing — 2010 – present