

Tom STEFFEN

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Personal

Current Position: Doctoral Researcher
Current Affiliation: Accounting & Finance Group
University of Edinburgh Business School, Macquarie Graduate School of Management and the Capital Markets Cooperative Research Centre
Nationality: Luxembourg
Languages: English (proficient speaker), German (proficient speaker), French (fluent), Luxembourgish (native)

Education

03.2015-present: **University of Edinburgh (UK) and Macquarie University, Sydney (AU)**
Jointly awarded Doctor of Philosophy (PhD) in Accounting and Finance: Market Microstructure Research project in collaboration with the Financial Conduct Authority (FCA) – London, UK: Fixed Income, Currencies and Commodities: Interdependencies of the Spot Market and its Financial Derivatives
Supervisors: Prof Alex Frino, Dr Gbenga Ibikunle, Dr Vito Mollica

09.2013-08.2014: **University of Edinburgh Business School (UK):** Master of Science in Carbon Finance
Main subjects: Energy Finance, Carbon Markets, Low Carbon Investments
Overall average grade: Distinction, best student of the graduating class 2014

09.2010-08.2013: **University of Mannheim (DE):** Bachelor of Science in Business Administration
Main subjects: Energy Finance Finance
Overall average grade: 1.9, good (German grading scale: 1=very good, 6=insufficient)

08.2012-12.2012: **HEC Montréal (CA):** Semester Abroad
Overall average grade: A-, excellent

Academic & Professional Experience

04.2015-present Doctoral Researcher at **Financial Conduct Authority (FCA)**, London (UK)
Department: Chief Economist's Department

Publications

Ibikunle, G. and Steffen, T., 2015. "European Green Mutual Fund Performance: A Comparative Analysis with their Conventional and Black Peers". *Journal of Business Ethics*, pp.1-19.

Working Papers

Frino, A., Ibikunle, G., Mollica, V. and Steffen, T., 2016. "Anticipatory Trading in Brent Futures: Evidence from the Unregulated Dated Brent Benchmark". *Unpublished Working Paper*.

Research Interests

Financial Market Microstructure, Capital Market Anomalies, Benchmarks and Indices, Fixed Income, Currencies and Commodities (FICC), Carbon Markets and Low Carbon Investment

Conference Presentations

2016 19th Annual Conference of the Swiss Society for Financial Market Research (SGF Conference)

Honours and Awards

2013-2014: UK/EU Scholarship - SFC Highly Skilled Workforce Award

2013-2014: Business School Award for Academic Excellence

2015-present: Capital Markets Cooperative Research Centre (CMCRC) PhD Scholarship

2015-present: International Macquarie University Research Excellence Scholarship (iMQRES)

Professional Memberships

British Institute of Energy Economics, European Finance Association

Relevant Research Skills

Statistical Software Packages: SAS, R, STATA, EViews

Graphics Software: Gnuplot

Document Preparation: LaTeX

References

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