Andreas Neuhierl

Ph.D. Candidate in applied Statistics

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Research Interests

Portfolio Optimization, Financial Econometrics, Fat-Tails, Empirical Asset Pricing, Analytical Network/Hierarchy Process

Education

University of Augsburg,	October 2005 - present
Department of Business and Economics	Augsburg, Germany
Institute of Statistics and Mathematical Economics	
Ph.D. cand. in applied Statistics (expected in 2009)	
University of Augsburg,	October 2000 - August 2005
Department of Business and Economics	Augsburg, Germany
Diploma in Business Administration; Major Banking & Finance, Information Systems, Statistics	
University of Pittsburgh,	December 2003 - May 2004
Joseph M. Katz Graduate School of Business	Pittsburgh, USA
Visiting Student in MBA Program	

Publications

Kann das Minimum-Varianz-Portfolio eine bessere Performance als der Aktienindex besitzen?, Die Betriebswirtschaft 68, 637-653, 2008 (with Günter Bamberg)

On the non-existence of conditional value-at-risk under heavy tails and short sales, Operations Research Spectrum forthcoming, (with Günter Bamberg)

Market Timing with the Analytical Network Process, accepted at ISAHP 2009 Conference, (with Hartmut Hofrichter)

Der Vergleich der Performance vieler Handelsstrategien — Eine Anwendung des Reality Checks von White, Wirtschaftwissenschaftliches Studium (WiSt) forthcoming

Working Papers

Data Snooping and Market-Timing Rule Peformance, University of Augsburg, 2008 (with Bernd Schlusche)

A Comparison of the Minimum-Variance Portfolio and the Minimum Conditional Value-at-Risk Portfolio, University of Augsburg, 2009