Prof. Dr. Thomas Dimpfl

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Academic Qualifications

November 2016	Postdoctoral lecture qualification ("Habilitation") in Financial Econometrics Eberhard Karls University, Tübingen, Germany
September 2010	Doctoral Degree in Economics (Dr. rer. pol.), University of Erfurt, Germany
March 2006	Diploma in International Business Administration (Diplom-Kaufmann) Eberhard Karls University, Tübingen, Germany

Professional Experience

since 12/2019	Associate Professor (tenured) at the Faculty of Economics and Social Sciences at the Eberhard Karls University, Tübingen (Germany)
since 10/2018	Senior lecturer (tenured) at the Faculty of Economics and Social Sciences at the Eberhard Karls University, Tübingen (Germany)
04/2013-09/2018	Lecturer (tenured) at the Faculty of Economics and Social Sciences at the Eberhard Karls University, Tübingen, Germany
08/2010-03/2013	Postdoctoral researcher at the Chair of Statistics, Econometrics and Empirical Economics, Faculty of Economics and Social Sciences at the Eberhard Karls University, Tübingen, Germany
06/2007-07/2010	Research Assistant at the Chair of Econometrics, Faculty of Economics, Social Sciences and Law at the University of Erfurt, Germany

Visiting Research Fellowships

03/2019	Visiting professor at the University of Western Australia Business School, Perth (Australia)
03/2018	Visiting professor at the University of Western Australia Business School, Perth (Australia)
09/2016	Visiting professor at the University of Western Australia Business School, Perth (Australia)

Publications in Refereed Journals

[26] Nothing but noise? Price discovery across cryptocurrency exchanges, *Journal of Financial Markets*, accepted for publication (with F. J. Peter)

[25] Bitcoin Price Risk - A Durations Perspective, 2020, *Journal of Risk and Financial Management*, Volume 13 (7), 157 (with S. Odelli)

[24] Price Discovery on Bitcoin Markets, 2019, *Digital Finance*, Volume 1 (1-4), 139-161 (with P. Pagnottoni)

[23] A quantile regression approach to estimate the variance of financial returns, 2019, *Journal of Financial Econometrics*, Volume 17 (4), 616-644 (with D. G. Baur)

[22] How Unemployment Affects Bond Prices: A Mixed Frequency Google Nowcasting Approach, 2019, *Compuational Economics*, Volume 54, 551-573 (with T. Langen)

[21] RTransferEntropy – Quantifying information flow between different time series using effective transfer entropy, 2019, *SoftwareX*, Volume 10, 100265, (mit S. Behrendt, F. J. Peter und D. J. Zimmermann)

[20] Price Discovery in Bitcoin Spot or Futures?, 2019, *Journal of Futures Markets*, Volume 39 (7), 803-817 (with D. G. Baur)

[19] Think Again: Volatility Asymmetry and Volatility Persistence, 2019, *Studies in Nonlinear Dynamics & Econometrics*, Volume 23 (1), 1-19 (with D. G. Baur)

[18] Today I got a million, tomorrow, I don't know: On the predictability of cryptocurrencies by means of Google search volume, 2019, *International Review of Financial Analysis*, Volume 63, 147-159 (with J. Bleher)

[17] Investor Pessimism and the German Stock Market: Exploring Google Search Queries, 2019, *German Economic Review*, Volume 20 (1), 1-24 (with V. Kleiman)

[16] Group Transfer Entropy with an application to cryptocurrencies, 2019, *Physica A*, Volume 516, 543-551 (with F. J. Peter)

[15] The Asymmetric Return - Volatility Relationship of Commodity Prices, 2018, *Energy Economics* Volume 76, 378-387 (with D. G. Baur)

[14] Asymmetric Volatility in Cryptocurrencies, 2018, *Economics Letters*, Volume 173, 148-151 (with D. G. Baur)

[13] Analyzing Volatility Transmission Using Group Transfer Entropy, 2018, *Energy Economics*, Volume 75, 368-376 (with F. J. Peter)

[12] Bitcoin, Gold and the US Dollar – A Replication and Extension, 2018, *Finance Research Letters*, Volume 25, 103-110 (with D. G. Baur and K. Kuck)

[11] Price Discovery in Agricultural Commodity Markets in the Presence of Futures Speculation, 2017, *Journal of Commodity Markets*, Volume 5, 50-62 (with M. Flad and R.C. Jung)

[10] Googling Gold and Mining Bad News, 2016, *Resources Policy*, Volume 50, 306-311 (with D. G. Baur)

[9] Labor income risk and households' risky asset holdings, 2016, *Studies in Economics and Finance*, Volume 33 (2), 262-280 (with G. Becker)

[8] Price discovery in the markets for credit risk: A Markov switching approach, 2016, *Studies in Nonlinear Dynamics & Econometrics*, Volume 20 (3), 233-249 (with F. J. Peter)

[7] Can Internet Search Queries Help to Predict Stock Market Volatility?, 2016, *European Financial Management*, Volume 22 (2), 171-192 (with S. Jank)

[6] The impact of the financial crisis on transatlantic information flows: an intraday analysis, 2014, *Journal of International Financial Markets, Institutions & Money*, Volume 31, 1-13 (with F. J. Peter)

[5] A Note on Cointegration of International Stock Market Indices, 2014, *International Review of Financial Analysis*, Volume 33, 10-16

[4] Using transfer entropy to measure information flows between financial markets, 2013, *Studies in Nonlinear Dynamics & Econometrics*, Volume 17(1), 85-102 (with F. J. Peter)

[3] Stock Return Autocorrelations Revisited: A Quantile Regression Approach, 2012, *Journal of Empirical Finance*, Volume 19 (2), 254-265 (with D. G. Baur and R. C. Jung)

[2] Financial Market Spillovers Around the Globe, 2012, *Applied Financial Economics*, Volume 22 (1), 45-57 (with R.C. Jung)

[1] The Impact of US News on the German Stock Market – An Event Study Analysis, 2011, *Quarterly Review of Economics and Finance*, Volume 51 (4), 389-398

Articles in Revision Stage

The Volatility of Bitcoin and its Role as a Medium of Exchange and a Store of Value (with D. G. Baur), revise+resubmit in *Empirical Economics*

Awards

2019	Teaching award of the University of Tübingen (with Prof. Dr. Joachim Grammig and Johannes Bleher)
2019	WiWi impuls - Award presented by the student body of the School of Economics and Business Administration (University of Tübingen) (with Prof. Dr. Joachim Grammig and Johannes Bleher)
2018	China Dialog at the University of Hohenheim Best Poster Award for "Persistent Imbalances: The Impact of Exchange Rate Appreciation on China's Trade Balances"
2017	European Financial Management Readers' Choice Best Paper Award for "Can Internet Stock Queries Help to Predict Stock Market Volatility?"
2015	WiWi impuls - Award presented by the student body of the School of Economics and Business Administration (University of Tübingen)

Invited Talks

12/2019	AMSE Finance Seminar, Aix-Marseille School of Economics, Aix-en-Provence, France
11/2016	Colloquium on Methodology, Zeppelin University, Friedrichshafen, Germany
09/2016	Accounting & Finance Seminar Series, University of Western Australia, Perth, Australia
01/2016	Research Seminar in Statistics and Econometrics, University of Cologne, Germany
11/2015	Research Seminar at KLU, Hamburg, Germany
2012	First Open Global Systems Science Conference, Brussels, Belgium

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Grants and Third Party Funding

2020-2022	DFG research grant for a 30 months position (75%) and 24,000 Euro for materials in the context of the project "Robust estimation of time varying moments, mutual information, and transfer entropy using quantile regression based density forecasts"
2019-2020	Funding for a 1-year position and 20,000 Euro for materials in the context of the project "Studying sucessfully in Baden-Württemberg", project part "Faculty of Economics and Social Sciences: Analytical competencies – understanding quantitative and qualitative data" (together with JProf. Dr. Ursula Offenberger)
2018	Alcoa Visiting Professor Grant (6500 AUD, in collaboration with Dirk G. Baur)
2016	Friedrich-List-Stiftung funding of a field trip to the Frankfurt Stock Exchange during the course "Financial Market Microstructure"
2015-2016	Funding for a 1-year position in the context of the ESIT project "Innovative curricula and practice oriented teaching modules" (project run by the BMBF, German Federal Ministry of Education and Research)
2014	DAAD (German Academic Exchange Service) travel grant (MFA, Orlando)
2013	Friedrich-List-Stiftung travel grant (CFE-ERCIM, London)

Membership in Academic Societies

DGF - Deutsche Gesellschaft für Finanzwirtschaft (German Finance Association)

EFA - European Finance Association

Verein für Socialpolitik

Academic Administration Tasks

since 2012	Member of the examinations board of the Faculty of Economics and Social Sciences at the University of Tübingen
2008 - 2010	Member of faculty board of the Faculty of Economics, Law and Social Sciences at the University of Erfurt
2008 - 2010	Member of the examinations board of the Faculty of Economics, Law and Social Sciences at the University of Erfurt
2004 - 2005	Representative of the student body in the advisory council of the language center at the University of Tübingen

Referee

American Journal of Agricultural Economics; Applied Financial Economics; Computational Economics; Econometrics; Economic Modelling; Economics and Business Letters; Emerging Markets Finance and Trade; Empirical Economics; Energy Economics; Financial Innovation; Finance Research Letters; Financial Review; Frontiers in Finance and Economics; International Journal of Finance and Economics; International Review of Financial Analysis; Journal of Banking & Finance; Journal of Commodity Markets; Journal of Economics and Finance; Journal of Futures Markets; Journal of International Financial Markets, Institutions & Money; Journal of Risk and Financial Management; Physica A; Quantitative Finance; Quarterly Review of Economics and Finance; Research in International Business and Finance; Resources Policy; Statistical Papers; Studies in Economics and Finance; Studies in Nonlinear Dynamics & Econometrics

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July 21, 2020