

# Stefan Albers

## ACADEMIC CURRICULUM VITAE

Technische Universität Dresden  
Faculty of Business and Economics  
Chair of Finance and Financial Services  
Helmholtzstraße 10  
01062 Dresden  
Germany

E-Mail: stefan.albers@tu-dresden.de  
Date of Birth: December 3, 1993  
Nationality: German  
Languages: German (native), English (fluent), Spanish (basic)

## CURRENT AND PREVIOUS POSITIONS

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04/2018 – present	Research Associate Chair of Finance and Financial Services, Faculty of Business and Economics, Technische Universität Dresden, Germany
03/2018 - 03/2018	Research Assistant Chair of Finance and Financial Services, Faculty of Business and Economics, Technische Universität Dresden, Germany

## EDUCATION

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10/2012 – 03/2018	Studies of Industrial Engineering and Management Technische Universität Dresden, Germany Degree: Dipl.-Wi.-Ing. (equiv. Master's Degree; Grade: 1.5) Thesis: "Time-Varying Dynamics of the LHAR-CJ Model"
08/2016 – 12/2016	Semester abroad Universidad del Atlántico in Barranquilla
09/2005 – 07/2012	Grammar school Werner-von-Siemens-Gymnasium in Magdeburg Degree: Abitur (Grade: 1.1)

## PROFESSIONAL ACTIVITY

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12/2017 – present	Member of the Advisory Board nexus – alumni association of the Faculty of Business and Economics, Technische Universität Dresden (300+ members)
11/2015 – 08/2016	Working Student LOVOO GmbH
08/2013 – 10/2014	Working Student Kernaussagen GmbH

## RESEARCH

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### *Research Interests*

Volatility Modeling and Forecasting (especially Intraday-Volatility), Financial Risk Management, Asset Pricing, Derivatives

### *Working Papers*

1. Stylized facts of volatility and their dynamic
2. The Leverage Effect and Asymmetric News Impact on the Variance of Energy Commodities (with Tony Klein and Thomas Walther)