

Kolja Johannsen

CONTACT INFORMATION Finance Group, Room 2.106, 0044-7835-274492
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RESEARCH INTERESTS Exchange Rates, Market Microstructure, International Debt Markets, Financial Bubbles

EDUCATION **Haas School of Business, University of California Berkeley**, Berkeley, CA, USA

Visiting Student Researcher, Autumn 2017

Warwick Business School, University of Warwick, Coventry, UK

Ph.D., Finance, *Expected*: Autumn 2018

- Advisors: Roman Kozhan and Juan Carlos Gozzi Valdez

M.Sc., Economics and International Financial Economics, Oct 2014

- Thesis Topic: *The importance of employment risk for the effect of bonus taxation*

Eberhard Karls Universität Tübingen, Tübingen, Germany

B.Sc., International Economics, Apr 2013

- Thesis Topic: *The Effect of Regional Trade Agreements on Bilateral Trade*

Lund University, Lund, Sweden

Semester Abroad, Jan-Jun 2012

University of São Paulo, São Paulo, Brazil

Semester Abroad, Aug-Dec 2011

WORK EXPERIENCE **Intern** Apr 2013 to Aug 2013
Deutsche Bank Research,
Frankfurt, Germany
Emerging Markets Risk
Student Assistant Nov 2012 to Apr 2013
Chair for International Macroeconomics and Finance,
University of Tübingen, Tübingen, Germany
Supervisor: Claudia Buch
Project: *Market Structure in Banking and Macroeconomic Stability*
Student Assistant Oct 2012 to Apr 2013
Chair for International Economics,
University of Tübingen, Tübingen, Germany
Supervisors: Udo Kreickemeier
Intern Jun 2012 to Sep 2012
Deloitte & Touche GmbH,
Hanover, Germany
Service line: Financial Services Industry

WORKING PAPERS 1. **Johannsen, K.** “Dead Cat Bounce: Demand reversal during price decay in a single period model.”
2. **Johannsen, K.** “Toxic Arbitrage and Price Discovery.”

WORK IN PROGRESS	<ol style="list-style-type: none"> 1. Johannsen, K. “Informativeness of Limit Orders under Pre-trade Transparency.” 2. Johannsen, K. “Exchange Rate Effects on Corporate Bond Pricing.”
AWARDS	<p>Student Awards</p> <ul style="list-style-type: none"> • ESRC DTC GRANT AWARDS Oct 2014 – Present • Baden-Württemberg-STIPENDIUM Jan 2012 – Apr 2012 <p>Teaching Awards</p> <ul style="list-style-type: none"> • Associate Fellow of the Higher Education Academy • Postgraduate Award in Teaching and Learning in Higher Education (2017) • WBS Outstanding Contribution to Teaching Award (2017) • Nominated for the 2016-17 Warwick Awards for Teaching Excellence (WATE)
PRESENTATIONS	<p>2017</p> <ul style="list-style-type: none"> • 3rd International REAP and SBE Meetings, São Paulo, Brazil • XII Seminar on Risk, Financial Stability and Banking of the Banco Central do Brasil, São Paulo, Brazil • Market Structure Conference (FINRA/Columbia University), Washington DC, USA
TEACHING EXPERIENCE	<p>Teaching Assistant Autumn 2015, 2016</p> <p>IB235 - Finance 1: Financial Markets (undergraduate) Instructor: Michael Moore, Tao Li and Ansgar Walther Warwick Business School</p> <p>Teaching Assistant Spring 2016</p> <p>IB9Y6 - Empirical Finance (postgraduate) Instructor: Tolga Cenesizoglu Warwick Business School</p> <p>Teaching Assistant Autumn 2016</p> <p>IB9W00 - Quantitative Methods for Financial Management (postgraduate) Instructor: Tolga Cenesizoglu Warwick Business School</p>
SERVICE	<p>Student-Staff Liaison Committee Oct 2014 – Present</p> <ul style="list-style-type: none"> • Facilitate communication between staff and students • Support in the improvement of the PhD program <p>Resident Tutor Apr 2015 – Aug 2017</p> <ul style="list-style-type: none"> • Point of contact for students in halls • Disciplinary and welfare work
OTHER	<p>Winner of the Big Data for Official Statistics Competition 2016/2017 (by eurostat)</p> <ul style="list-style-type: none"> • Member of WBS University of Warwick Forecast Team • Monthly submission of Macroeconomic forecasts using econometric models
ADDITIONAL SKILLS	<p>Computer Programming:</p> <ul style="list-style-type: none"> • \LaTeX, R, Stata, MATLAB, Mathematica, and others <p>Languages:</p> <ul style="list-style-type: none"> • German (Native), English (Full Professional), Portuguese (Minimum Professional), Spanish (Minimum Professional), French (Limited Working Proficiency)