

ELMIGER, SABINE VIRGINIA

FINANCE

University of Zurich

Note: I live in Cape Town SA from Feb 2017 on.

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RESEARCH INTERESTS

Evolutionary Finance, Consumption-Based Asset Pricing

ACADEMIC EMPLOYMENT

- 09/2011 – present **Department of Banking and Finance, University of Zurich, Switzerland**
Research and teaching assistant
- 10/2006 – 02/2007 **Department of Civil, Environmental and Geomatic Engineering, ETH Zurich, Switzerland**
Teaching assistant

EDUCATION

- 09/2010 – present **Department of Banking and Finance, University of Zurich, Switzerland**
Ph.D. in Finance, expected February 2017
GPA so far: 5.66/6
On the Robustness of Consumption-Based Asset Pricing Theory
Supervisor: Prof. Dr. Thorsten Hens
- 09/2007 – 05/2010 **Department of Management, Technology and Economics, ETH Zurich, Switzerland**
MSc in Management, Technology and Economics
Student exchange at the HKUST, China (6 months)
GPA: 5.55/6
Market Selection in an Evolutionary Market with Dividends Generated by a Percolation Model
Supervisors:
Prof. Dr. Didier Sornette and Prof. Dr. Thorsten Hens
- 10/2003 – 03/2008 **Department of Mathematics, ETH Zurich, Switzerland**
BSc in Mathematics
GPA: 5.39/6
Convergence of Binomial Tree Methods for European/American Path-Dependent Options
Supervisor: Prof. Dr. Christoph Schwab
- 10/2002 – 07/2005 **Conservatory Lucerne, Switzerland**
Part-time basic training in Music

WORKING PAPERS

- [1] ***A Heterogeneous-Agent Foundation of the Representative Agent Approach***
- [2] ***Can the CRRA-Lognormal Framework Explain CAPM-Anomalies in the Cross-Section of Stock Returns?***
- [3] ***Asset Pricing with Labor Income and Rare Disasters***

WORK IN PROGRESS

- [1] ***Routes to Chaos in Evolutionary Finance?*** (joint work with Dr. Tongya Wang)
- [2] ***Economic Foundations for Finance*** (textbook – joint work with Prof. Dr. Thorsten Hens)

CONFERENCES, SEMINARS AND WORKSHOPS

- 06/2015 **Study Center Gerzensee, Switzerland**
Annual Swiss Doctoral Workshop in Finance
Presentation: Can the CRRA-Lognormal Framework Explain CAPM-Anomalies in the Cross-Section of Returns?
- 06/2015 **Tinbergen Institute, Amsterdam**
Amsterdam PhD Finance Seminars
Presentation: Can the CRRA-Lognormal Framework Explain CAPM-Anomalies in the Cross-Section of Returns?
- 09/2014 **Princeton University, USA**
Princeton Initiative: Macro, Money and Finance
Participation
- 08/2014 **EFA, Switzerland**
41th Annual Meeting
Discussion
- 08/2014 **Lindau Nobel Laureate Meetings, Germany**
5th Lindau Meeting on Economic Sciences
Participation as young researcher
- 07/2014 **Università Ca' Foscari di Venezia, Italy**
World Finance Conference
Presentation: Can CRRA Preferences Explain CAPM-Anomalies in the Cross-Section of Stock Returns?
- 12/2013 **Scuola Normale Superiore di Pisa, Italy**
Workshop on Deterministic and Stochastic Dynamics in Economics and Finance
Presentation: No Chaos in the New World? A Note on Evolutionary Finance
- 06/2012 **Study Center Gerzensee, Switzerland**
Annual Swiss Doctoral Workshop in Finance
Presentation: Asset Pricing with Labor Income and Rare Disasters
- 05/2012 **University of Exeter, England**
European Workshop of General Equilibrium Theory
Presentation: Asset Pricing with Labor Income and Rare Disasters

RESEARCH VISITS

07/2013 – 08/2013 **Hausdorff Institute for Mathematics, University of Bonn, Germany**
Workshops on Stochastic Dynamics in Economics and Finance

AWARD

11/2015 **Swiss Finance Institute, Zurich**
Best Discussant Doctoral Award

TEACHING EXPERIENCE

Economic Foundations for Finance, Bachelor and Master theses supervision

WORK EXPERIENCE

10/2009 – 11/2009 **Canton School Alpenquai, Lucerne, Switzerland**
and 03/2010 Substitute teacher in Mathematics

03/2009 – 09/2009 **UBS Investment Bank, Zurich, Switzerland**
Internship in Economic Research

REFEREE SERVICE

Journal of Economic Dynamics and Control, Journal of Banking and Finance