

Philipp Lentner

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Nationality and languages: Austrian, fluent in English and German

Academic website: [link](#) LinkedIn: [link](#)



Work Experience

- 2016 - Present **Teaching and Research Assistant, University of Zurich, Switzerland**
Taught and assisted in Master's course in finance with 150+ students (five times)
Supervised 10+ Bachelor's and Master's theses
Written scripts in R and VBA to support activities at chair of corporate finance of Prof. Nyborg
- 2014 - 2015 **Traineeship, European Central Bank, Germany**
Implemented VBA macro for handling price proposals for purchases of asset backed securities
Prepared reports related to the usage of collateral and data quality
Supported new releases of databases used for the management of the list of eligible assets
- Summer 2013 **Research Assistant, Centre for European Economic Research, Germany**
Conducted cross-country analysis of systems for credit scoring of private clients
- Summer 2012 **Internship, Financial Markets Authority, Austria**
Analyzed novel data set on Austrian Pension Funds using R

Education

- 2015 - 2021 **PhD in Finance, Swiss Finance Institute and University of Zurich, Switzerland**
Selected work: Price pressure during central bank asset purchases ([link](#))
The effect of the ECB's collateral framework on covered bond issuance ([link](#))
Presentations: SFI Job Market Workshop, Graduate Institute Geneva, SFI Research Days, Columbia Business School, University Zurich, Humboldt University Berlin
- Spring 2020 **Chazen Visiting Scholar, Columbia Business School, USA**
- 2012 - 2015 **MA in Quantitative Finance and Economics, University St.Gallen, Switzerland**
Master's thesis published in peer-reviewed Journal of Macroeconomics.
- 2009 - 2012 **BSc in Business, Economics and Social Sciences, WU Wien, Austria**
Passed with distinction among top 1% of cohort (4710 students).

Computer Skills and Databases

Matlab, R, Stata, SQL, Excel VBA, Python, Office, Bloomberg, Refinitiv Eikon, Fitch Connect, SNL Financial

Peer-reviewed publication

Daniel Buncic and Philipp Lentner (2016), "The term structure of interest rates in an estimated New-Keynesian Policy model", *Journal of Macroeconomics*, 50, 126-150.

Grants and honors

- Grant for research stay at Columbia Business School from Graduate Campus of University of Zurich (2020)
Travel Grant from American Finance Association (2019)
PhD Scholarship from Swiss Finance Institute (2015)
Dean's List and excellence scholarship from WU Wien (2010-2012, three times)