Welcome to the Newsletter for PEF students at the University of St. Gallen.

Twice a year we inform you about News, Events, Lectures, Seminars, Alumni.

PEF students

**Total number of students: 51**

**Economics:** 21  
**Finance:** 17  
**Econometrics:** 13

**New PEF students**

**Economics:** Tian Gao, Kiril Radionov  
**Econometrics:** Fanny Puljic, Matthias Rösti  
**Finance:** Jon Haakon Findreng, Robert Leitner, Philipp Schmocker, Micha Villing

We wish them a good start!

Events

**PEF Welcome Apéro**

**Tuesday 18th September 11:00 room 01-208**

Sign-up by 10th Sept: pef@unisg.ch

**Semester Start Event**
on 24th September at 16:30-18:00 Room 23-001
with Pau Agulló on
Keynote, Q&A, followed by an Apero
Register until September 17, 2018 unsig the following link:
https://unisg.doodle.com/poll/kdd8u5v5cnpf3zpi

Pau Agulló is Managing Director and Co-founder of Kernel Analytics and holds a MSc in Economics.

**Recent Events**

**Exclusive Event for Master Students in Economics 12th March 2018**

Prof. Conny Wunsch, PEF Alumna and Professor at the University of Basel, Irene Fensore, a current PEF student, and Econ faculty met with interested students to exchange information about the PEF and MPEF programmes.

**PEF / PIF Ph.D. Poster Session: 19th March 2018**

PEF organized a Poster PhD Seminar together with PIF.
New Award Regulations 2017

According to the New Award Regulations 2017 (Promotionsordnung 2017), Art. 44 3) **Enrolment** in a course shall be binding; students who fail to attend shall be deemed to have failed the course.

According to the Implementation Provisions for the Award Regulations for Doctor’s Degrees of the University of St.Gallen, Art. 12 3) **De-registration from a course or seminar shall be possible if this**

1. *a) is done at the latest two weeks after the end of the registration window (end of the bidding round or registration for the HSG’s course on methodology)* or
2. *b) is the result of special circumstances such as illness, accident or family events (birth, death).*

PEF PhD Courses Fall Term HS18

**Econometrics**
- [Causal Inference](#), Prof. A. Strittmatter*
- [Econometric Methods for Social Spillovers and](#)
Networks, Prof. B. Graham

**Economics**
- **Topics in Economics**, Prof. R. Föllmi & Prof. W. Königer
- **Political Economics of Development**, Prof. R. Hodler
- **Empirical Evaluation of Economic Models**, Prof. C. Wunsch

**Finance**
- **Advanced topics in pricing and hedging of equity derivatives**, Prof. M. Fengler
- **Time Series Methods in Financial Econometrics**, Prof. P. Gagliardini
- **Market Microstructure (PhD)**, Prof. A. Ranaldo*
- **Empirical Asset Pricing**, Prof. P. Söderlind

* joint PEF / GSERM
* PIF

**Introduction to Python**, Nicola Chiapolini (no examination, no credits)

We invite our PEF students to attend the course **Data Handling III: Databases**, Prof. M. Grossniklaus. There will be no exam and no credits. If interested, please contact the lecturer directly.
**PhD seminar regulations**
The students choose together with their supervisors a date for their presentation. Two weeks before the first seminar students apply to the Executive Director for slots and hand in the presentation slides/papers.

Students who present a paper must also discuss a paper. Guidelines will be provided and the professors responsible for the PhD seminar will assign students to discuss the presented papers.

**Students' mandatory attendance** is set to 50% (Literature seminar) and 75% (PhD seminar). The Executive Director will have detailed information on students' explanations for not attending the seminars and inform the Programme Committee accordingly.

You may find the lectures schedule and course descriptions on the PEF website or on Stundenplan online.

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**Seminars offered by the Department of Economics**

To receive the weekly Seminars Newsletter email seps@unisg.ch

- Research Seminar Economics
- Brown Bag Seminar Economics
- Big Data Seminar (Interdisciplinary)

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**GSERM**

The fifth Summer School in Empirical Research Methods - GSERM took place in summer 2018 in Basel, Switzerland.

5th to 23rd June, nearly 300 participants from over 100 different fields of study attended.

PEF students may attend summer school courses. You may ask for more information on registration, courses and crediting at pef@unisg.ch

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**Prize for the best PEF thesis 2017**
Margaret Davenport won the prize for the best PEF thesis this year.

Public defences held in FS18

Nicolas Eschenbaum (Supervisor: Prof. S. Bühler)
*Essays in Industrial Organization*

Janine Studerus (Supervisor: Prof. C. Schaltegger) *Essays in Public Economics*

Melanie Annaheim (Supervisor: Prof. G. Cozzi)
*Essays in Monetary Theory. Bank Runs, Inequality, and Taxation*

Marcial Messmer (Supervisor: Prof. F. Audrino)
*Machine Learning and the Cross-section of Expected Stock Returns*

Irene Fensore (Supervisor: Prof. R. Föllmi)
*Three Essays in International Economics*

Anastasija Tertereva (Supervisor: Prof. F. Audrino)
*Essays on Multivariate Modelling of Financial Markets Using Copula and Sentiment Networks*

Céline Kharma (Supervisor: Prof. P. Söderlind)
*Essays on Exchange Traded Funds, Market Quality and Arbitrage*

Beatrice Mäder (Supervisor: Prof. C. Schaltegger)
*Essays in Public Economics*

Michael Knaus (Supervisor: Prof. M. Lechner)
*Essays in Empirical Economics using Microeconometric and Causal Machine Learning Methods*

Daniel Ruf (Supervisor: Prof. R. Füss)
*Essays on Transparency, Systemic Risk, and Liquidity in Real Estate Markets*

Our public defences are open to the public and everybody is welcome!
PEF Alumni

Hans Fricke (2016) is Director of Research, CEPA Labs, Stanford University

Shailee Pradhan (2015) is Senior Development Economist at Swiss Re
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