Paulo Jorge Mauricio Rodrigues

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PERSONAL INFORMATION

Date of Birth
10.04.1976

Place of Birth
Darmstadt, Germany

Citizenship
Portuguese

Languages
German (native), Portuguese (native), English (full professional)

PROFESSIONAL EXPERIENCE

Assistant Professor 2011–present
Department of Finance at the University of Maastricht

Wissenschaftlicher Assistent (Post Doc) 2007–2011
Chair of Derivatives and Financial Engineering, University of Frankfurt

Research Assistant 2003–2007
Chair of Statistics and Econometrics, University of Frankfurt

Vocational Training as Bank Clerk (Ausbildung) 1995–1998
Stadt- und Kreis- Sparkasse Darmstadt

UNIVERSITY EDUCATION

Doctoral Degree in Economics (Dr. rer. pol.) 2007
University of Frankfurt
Dissertation Title: Panel Data Models with Spatially Correlated and Heteroscedastic Innovations: Large and Small Sample Results
Grade: Summa Cum Laude

Diploma in Business Administration (Diplom Kaufmann) 2003
University of Frankfurt
Master Thesis: Microstructure on Financial Markets: An Empirical Analysis with Duration Models
Grade: 1.9

RESEARCH GRANTS

Network for Studies on Pensions, Aging and Retirement (Netspar) 2022–2024
Theme Grant (250 000 EUR)

Real Estate Research Institute (RERI) 2020
Research Grant (10 000 EUR)

Research Fellowship 2010–2011
German Science Foundation (RO 4122/2-1)

PUBLICATIONS

Quantifying Uncertainty of Portfolios using Bayesian Neural Networks 2024
Accepted at the International Joint Conference on Neural Networks and will be published in the conference proceedings
With S. Esener, E. Wegner, R. J. Almeida, N. Baştürk

A Jumping Index of Jumping Stocks?
An MCMC Analysis of Continuous-Time Models for Individual Stocks 2023
Journal of Empirical Finance, Vol. 70, pp. 322–341
With C. Schlag, N. Seeger, and A. Pollastri

Portfolio Re-Balancing and Optimization
Using Directional Changes and Genetic Algorithms 2023
IEEE Congress on Evolutionary Computation (CEC), Chicago, IL, USA, pp. 1–8
With R. J. Almeida and N. Baştürk

Portfolio Return Maximization
using Robust Optimization and Directional Changes 2023
IEEE Symposium Series on Computational Intelligence (SSCI), Mexico City, Mexico, pp. 401–406
With R. J. Almeida and N. Baştürk

Model Complexity and Out-of-Sample Performance:
Evidence from S&P 500 Index Returns 2018
Journal of Economic Dynamics and Control, Vol. 90, pp. 1-29
With A. Kaeck and N. Seeger

Level and Slope of Volatility Smiles in Long-Run Risk Models 2018
Journal of Economic Dynamics and Control, Vol. 86, pp. 95-122
With N. Branger and C. Schlag

Comparing Realized Variance and Flexible Parametric Jump-diffusion Models 2017
Journal of Banking and Finance, Vol. 83, pp 85–103
With A. Kaeck and N. Seeger

Spatial Dependence in International Office Markets 2015
Journal of Real Estate Finance and Economics, Vol. 51, pp 317-350
With A. Chegut and P. Eichholtz

Empirical Analysis of Affine vs. Non-Affine
Variance Specifications in Jump-Diffusion Models for Equity Indices 2015
Journal of Business and Economic Statistics, Vol. 33:1, pp 68-75
With K. Igniateva and N. Seeger

The London Commercial Property Price Index 2013
Journal of Real Estate Finance and Economics, Vol. 47, pp 588-616
With A. Chegut and P. Eichholtz

Estimating the Macroeconomic Effects of
Active Labour Market Policies using Spatial Econometric Methods 2009
International Journal of Manpower, Vol. 30:7, pp 648 - 671
With R. Hujer and K. Wolf

Dynamic Panel Data Models with Spatial Correlation 2008
Jahrbücher für Nationalökonomie und Statistik , Vol. 228:5+6, pp 612 - 629

With R. Hujer and K. Wolf

WORKING PAPERS

Solving Dynamic Portfolio and Consumption Problems by Going Forward in Time 2024
With Y. Ma and P. Schotman

Optimal Inflation Risk Sharing Among Pension Fund Participants 2024
With N. Branger and P. Schotman

Conditional Betas: A Non-Standard Approach 2024
With H. Schyns and P. Schotman

Fixing or Funding: How Private Equity Firms Choose Their LBO Targets 2021
With J. Bos and C. Parmeter

Conflicts of Interest in Commercial Real Estate Brokerage 2021
With P. Eichholtz and R. Holtermans

TEACHING EXPERIENCE

University of Maastricht

Obtained the Dutch University Teaching Qualification

Current Courses:

- Options and Futures (Bachelor)
- Corporate Finance (Master)
- Workshops in Finance (Research Master)
- Initial Public Offerings (Executive Master)

Prior Courses:

- Entrepreneurial finance (Master)
- Asset Pricing (Research Master)
- PhD course on identification
- Financial Markets (Bachelor)
- Financial Derivatives and Real Options (Summer School)

University of Frankfurt

Derivatives (WT 2008/2009)

Interest Rate Derivatives (ST 2009)

Derivatives I: Discrete Time Models (WT 2009/2010)

Derivatives II: Continuous Time Models (ST 2010)

PHD SUPERVISION

Current

Yixuan Ma
PhD candidate at the Finance Department
Maastricht University

Former

Collin Tissen
Maastricht University

Michael Kurz
Maastricht University

Hang Sun
Maastricht University

FURTHER ACTIVITIES

Master Program Leader
Program leader for the master in International Business - Strategic Corporate Finance

PhD Education
Responsible for PhD education and organization at the finance department

Bachelor
Coordinator of the Honors Program at the School of Business and Economics

I3 Platform
Member of the Information, Innovation, and IT (I3) platform