Marlene Koch

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Current Academic Position

Since 05 | 2024	Assistant Professor of Finance Maastricht University School of Business and Economics, Department of Finance

Research

Keywords	Household finance; portfolio choice; life cycle models; pension system design; real estate finance; retirement savings
Publication	Optimal Retirement Savings over the Life Cycle: A Deterministic Analysis in Closed Form joint with Bjarne Astrup Jensen and Marcel Fischer; published in *Insurance: Mathematics and Economics*, 2023, vol. 112, pages 48–58; https://doi.org/10.1016/j.insmatheco.2023.05.010
Working Paper	Mandatory Pension Saving and Homeownership joint with Bjarne Astrup Jensen and Marcel Fischer; available on SSRN (abstract ID: 4210537)
	Fractional Homeownership and its Impact on Life Cycle Portfolio Choice single-authored; available on SSRN (abstract ID: 4500997)
	Reputation and Asset Prices: Evidence from Trump Real Estate joint with Simon Stehle and Rémi Vivès; available on SSRN (abstract ID: 4543705)
	Heuristic Portfolio Rules with Labor Income joint with Marcel Fischer; available on SSRN (abstract ID: 4594725)
PhD Thesis	Essays in Finance published in *KOPS*, 2023; available at the institutional repository of the University of Konstanz

Education

09 | 2023	Dr. rer. pol. (PhD equivalent) in Economics, GSDS / University of Konstanz Thesis: "Essays in Finance" | Advisors: Marcel Fischer, Jens Jackwerth, Bjarne Astrup Jensen
09 | 2019; 11–12 | 2021	Visiting PhD student, Copenhagen Business School Host: Bjarne Astrup Jensen
07 | 2018	Diploma in Financial and Actuarial Mathematics, Vienna University of Technology Thesis: "Reinsurance of Life Risks" (written in German) | Advisor: Thorsten Rheinländer
02 | 2017	BSc in Financial and Actuarial Mathematics, Vienna University of Technology Thesis: "Unit-Linked Life Insurances" (written in German) | Advisor: Petra Kernecker

Previous Work Experience

09 | 2018 – 04 | 2024	University of Konstanz Research assistant (Chair of Finance)
01 | 2017 – 08 | 2018	UniCredit Bank Austria AG Part-time employee (Risk Management department)

Selected Talks, Conferences, and Workshops including scheduled

2024	AEA Poster Session (San Antonio), AFA PhD Student Poster Session (San Antonio), Netspar Workshop on Collective Investments for Heterogeneous Individuals (Tilburg, invited), 2nd Durham Conference for Finance Job Market Papers (Durham), Netspar International Pension Workshop (Leiden)
2023	AFA PhD Student Poster Session (New Orleans), AREUEA-ASSA PhD Student Poster Session (New Orleans), Actuarial and Financial Mathematics Conference (Brussels), University of Amsterdam (invited), European Meeting of the Urban Economics Association (Milan), Research Centre for Longevity Risk Annual Conference (Amsterdam), Portuguese Finance Network Conference (Funchal, co-author), Constance–Strasbourg Workshop on Topics in Asset Pricing (Konstanz), Annual Meeting of the German Finance Association (DGF) (Hohenheim), University of Leipzig (invited), ReCapNet (Mannheim), Maastricht University (invited)
2022	AFA PhD Student Poster Session (virtual), Actuarial and Financial Mathematics Conference (Brussels, canceled), Southwestern Finance Association Annual Meeting (New Orleans), AREUEA International Conference (Dublin), Global Finance Conference (Braga, co-author), European Actuarial Journal Conference (Tartu), Conference on Saving and Pension Finance in Europe (Vaduz, canceled), PeRCent Annual Conference (Copenhagen, co-author), Annual Meeting of the German Finance Association (DGF) (Marburg), IPE Conference & Awards (Rotterdam, invited)
2021	Constance–Strasbourg Workshop on Investment, Portfolio Choice, and Asset Pricing (Strasbourg), Finance PhD Day at Copenhagen Business School (Copenhagen), Young Scholars Nordic Finance Workshop (Copenhagen, invited discussion)

Selected External Funding and Awards

2024	"Airbus Forschungspreis Claude Dornier" awarded for one of the two best PhD thesis completed in Physics, Mathematics and Statistics, Computer and Information Science, and Economics at the University of Konstanz in the academic year 2022/23
2024	AFA PhD Student Travel Grant
2023	Best Paper Award at Portuguese Finance Network Conference for manuscript "Mandatory Pension Saving and Homeownership"
2023	AFA PhD Student Travel Grant
2023	AREUEA–ASSA PhD Student Travel Grant
2022	Young Scholar's Teaching Award from the Department of Economics at University of Konstanz; https://www.wiwi.uni-konstanz.de/
2022	Top Paper Award at Global Finance Conference for manuscript "Mandatory Pension Saving and Homeownership"; https://www.glofin.org/program
2021 – 2023	Pension Scholarship Trust Grant; https://pensionsscholarshiptrust.org
2020 – 2022	Teaching Assistantship Programme for International Doctoral Researchers funded by DAAD
2019; 2021	MEiN (Mentoring with Experts and international Networking) Programme. Mentor: Bjarne Astrup Jensen (Copenhagen Business School); https://www.uni-konstanz.de/en/equalopportunities

Teaching including scheduled

AT MAASTRICHT UNIVERSITY (FROM 2024)

to be decided in 2024

AT THE UNIVERSITY OF KONSTANZ (2019–2024)

Lectures	**Capital Market Theory** (Bachelor; ST 2024; joint with Marcel Fischer)
Block Seminars	for Students at Bachelor and Master level **Financial Protection** (WT 2019/20), **Principles of Private Investing** (ST 2020), **Introduction to Financial Decision Making** (WT 2020/21), **Selected Topics in Household Finance** (ST 2021), **Financial Literacy and Household Decision Making** (WT 2021/22), **Portfolio Choice over the Life Cycle** (ST 2022)
Tutorials	**Capital Market Theory** (Bachelor; ST 2019–2020 and 2023), **Risk Management** (Master; ST 2019–2023), **Academic Writing** (PhD; ST 2020)
Theses	Co-supervision of seminar papers, bachelor & master theses (joint with Marcel Fischer)

Teaching evaluations are available upon request.

Skills

Languages	**German** (native), **English** (highly proficient), **Italian & French** (intermediate), **Dutch** (absolute beginner)
Software	**Matlab & LaTeX** (highly proficient), **SAS & Stata** (intermediate), **Python** (beginner)

References

References are available upon request.

Konstanz, May 3, 2024