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Areas of Specialization

Computational Finance and Economics *algorithmic trading • high-frequency markets • risk • portfolio optimization • financial networks • complex adaptive systems • agent-based models • artificial markets*
Data Analytics and Computational Intelligence *machine learning • econometric modelling, model selection and estimation • simulation • evolutionary and nature based computation • heuristic optimization*

Academic Appointments

2008– professor *Faculty of Business and Economics, University of Basel, Switzerland*
2008– professeur invité / chargé de cours *Institute of Economics and Econometrics, University of Geneva, Switzerland (one term per academic year)*
2005–2008 lecturer / director of research and PhD programs / deputy centre director *Centre for Computational Finance and Economic Agents (CCFEA), University of Essex, UK*
2002–2005 assistant professor *Econometrics Department, University of Erfurt, Germany*
1993–2002 teaching and research assistant (Universitätsassistent) *Department of Banking and Finance, University of Vienna, Austria*

Education

2004/5 PD, Habilitation *Faculty of Economics, Law and Social Sciences, University of Erfurt, Germany*
1997 MPhil in Finance *Faculty of Economics, University of Cambridge, UK*
1996/7 PhD *Faculty of Social and Economic Sciences, University of Vienna, Austria*
1993 MSc in computer science and business *joint program of University of Vienna and Technical University of Vienna, Austria*

Selected Publications

- [1] Ben Craig, Dietmar Maringer, and Sandra Paterlini. “Creating (Parsimonious) Banking Networks”. In: *11th Conference on Computational and Financial Econometrics (CFE 2017) and 10th International Conference of the ERCIM (European Research Consortium for Informatics and Mathematics) Working Group on Computational and Methodological Statistics (CMStatistics 2017)*. 2017.
- [2] Sebastian Deininger and Dietmar Maringer. *Channels of Sovereign Risk Spillovers and Investment in the Manufacturing Sector*. Tech. rep. 2017/07. WWZ, University of Basel, 2017. URL: https://www.unibas.ch/uploads/tx_x4epublication/07_2017_Channels_of_Sovereign_Risk_Spillovers_and_Investment_in_the_Manufacturing_Sector_Deininger_Maringer.pdf.
- [3] Christian Oesch and Dietmar Maringer. “Low-Latency Liquidity Inefficiency Strategies”. In: *Quantitative Finance* 17.5 (2017), pp. 717–727. URL: <https://doi.org/10.1080/14697688.2016.1242765>.
- [4] Wolfgang Aussenegg, Louisa Chen, Ranko Jelic, and Dietmar Maringer. *Does Market Liquidity Risk Affect Euro Corporate Bond Returns More Seriously in Stress Periods?* Bank Underground. Bank of England, 2016. URL: <https://bankunderground.co.uk/tag/time-varying-risk-premium/>.
- [5] Wolfgang Aussenegg, Louisa Chen, Ranko Jelic, and Dietmar Maringer. “Time Varying Illiquidity of European Corporate Bonds”. In: *20th European Financial Management Association (EFMA) Annual Meeting 2016*. Basel, 2016.
- [6] Dietmar Maringer and Sebastian H. M. Deininger. “Selecting and Estimating Interest Rate Models with Evolutionary Methods”. In: *Evolutionary Intelligence* 9.4 (2016), pp. 137–151. URL: <https://doi.org/10.1007/s12065-016-0145-2>.
- [7] Dietmar Maringer and Susan Kriete-Dodds. “Overconfidence in the Credit Card Market”. In: *Analyzing the Economics of Financial Market Infrastructures*. Ed. by Martin Diehl, Biliana Alexandrova-Kabadjova, Richard Heuver, and Serafin Martínez-Jaramillo. IGI Global, 2016, pp. 150–168.
- [8] Jin Zhang and Dietmar Maringer. “Using a Genetic Algorithm to Improve Recurrent Reinforcement Learning for Equity Trading”. In: *Computational Economics* 47.4 (2016), pp. 551–567. URL: <https://doi.org/10.1007/s10614-015-9490-y>.
- [9] Jessica James, Dietmar Maringer, Vasile Palade, and Antoaneta Serguieva. “Special Issue of Quantitative Finance on ‘Financial Data Analytics’”. In: *Quantitative Finance* 15.10 (2015), pp. 1617–1617. URL: <https://doi.org/10.1080/14697688.2015.1075707>.
- [10] Yvan Lengwiler and Dietmar Maringer. “Regulation and Contagion of Banks”. In: *Journal of Banking Regulation* 16.1 (2015), pp. 64–71. URL: <https://doi.org/10.1057/jbr.2013.20>.

- [11] Christian Oesch and Dietmar Maringer. “A Neutral Mutation Operator in Grammatical Evolution”. In: *Intelligent Systems’2014*. Ed. by P. Angelov, K.T. Atanassov, L. Doukovska, M. Hadjiski, V. Jotsov, J. Kacprzyk, N. Kasabov, S. Sotirov, E. Szmidt, and S. Zadrozny. Cham: Springer International Publishing, 2015, pp. 439–449.
- [12] Dietmar Maringer and Jin Zhang. “Transition Variable Selection for Regime Switching Recurrent Reinforcement Learning”. In: *2014 IEEE Conference on Computational Intelligence for Financial Engineering Economics (CIFEr)*. 2014, pp. 407–413. URL: <https://doi.org/10.1109/CIFEr.2014.6924102>.
- [13] Jin Zhang and Dietmar Maringer. “Two Parameter Update Schemes for Recurrent Reinforcement Learning”. In: *2014 IEEE Congress on Evolutionary Computation (CEC)*. 2014, pp. 1449–1453. URL: <https://doi.org/10.1109/CEC.2014.6900330>.
- [14] Dietmar Maringer. “Heuristic Optimization for Time Series Analysis”. In: *7th International Workshop on Simulation*. University of Bologna, 2013.
- [15] Dietmar Maringer and Sebastian Deininger. “Estimating Time Series Models with Heuristic Methods: The Case of Economic Parity Conditions”. In: *6th International Conference of the ERCIM WG on Computational and Methodological Statistics*. London, 2013.
- [16] Christian Oesch and Dietmar Maringer. “Portfolio Optimization under Market Impact Costs”. In: *2013 IEEE Congress on Evolutionary Computation*. 2013, pp. 1–7. URL: <https://doi.org/10.1109/CEC.2013.6557546>.
- [17] Jin Zhang and Dietmar Maringer. “Indicator Selection for Daily Equity Trading with Recurrent Reinforcement Learning”. In: *GECCO 2013*. 2013, pp. 1757–1758.
- [18] Anthony Brabazon, Michael O’Neill, and Dietmar Maringer. “Natural Computing in Computational Finance (Volume 4): Introduction”. In: *Natural Computing in Computational Finance: Volume 4*. Ed. by Anthony Brabazon, Michael O’Neill, and Dietmar Maringer. Berlin, Heidelberg: Springer Berlin Heidelberg, 2012, pp. 1–8. URL: https://doi.org/10.1007/978-3-642-23336-4_1.
- [19] Anthony Brabazon, Michael O’Neill, and Dietmar Maringer, eds. *Natural Computing in Computational Finance*. Vol. 4. Studies in Computational Intelligence. Berlin, Heidelberg: Springer Berlin Heidelberg, 2012. URL: <https://rd.springer.com/book/10.1007/978-3-642-23336-4>.
- [20] Dietmar Maringer and Susan Kriete-Dodds. “Subscription Markets: An Agent-Based Approach”. In: *Proceedings of the 8th European Social Simulation Association Conference*. 2012, pp. 179–190.
- [21] Dietmar Maringer, Sandra Paterlini, and Peter Winker. “The 3rd Special Issue on Optimization Heuristics in Estimation and Modelling Problems”. In: *Computational Statistics & Data Analysis* 56.10 (2012). The 3rd Special Issue on Optimization Heuristics in Estimation and Modelling Problems, pp. 2963–2964. URL: <http://www.sciencedirect.com/science/article/pii/S0167947312001909>.

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- [23] Dietmar Maringer and Tikesh Ramtohum. “Regime-Switching Recurrent Reinforcement Learning in Automated Trading”. In: *Natural Computing in Computational Finance: Volume 4*. Ed. by Anthony Brabazon, Michael O’Neill, and Dietmar Maringer. Berlin, Heidelberg: Springer Berlin Heidelberg, 2012, pp. 93–121. URL: https://doi.org/10.1007/978-3-642-23336-4_6.
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Service to the Profession

ad hoc refereeing (selection)

Applied Intelligence • Applied Soft Computing • Academic Press • Annals of Operations Research • Central European Journal of Operations Research • Computational Management Science • Computational Statistics and Data Analysis • Computers & Operations Research • Constraints • Evolutionary and Institutional Economics Review • EPSRC • European Journal of Law and Economics • European Journal of Operations Research • IEEE Transactions on Evolutionary Computation • Intelligent Systems in Accounting and Financial Management • Journal of Banking and Finance • Journal of Economic Dynamics and Control • Journal of Global Optimization • Journal of Pension Economics and Finance • New Mathematics and Natural Computation • OR Spectrum • Quantitative Finance • ...

organisation or program committee memberships (selection)

IEEE Computational Finance and Economics Technical Committee (2008–2018 chair of Portfolio Optimization Task Force) • IEEE World Congress on Computational Intelligence • IEEE Computational Intelligence in Financial Engineering and Economics (CIFer) • Conference on Computational Statistics (CompStat) • Computational and Financial Econometrics (CFE) • Computational Management Science Conferences • IEEE

CEC Evolutionary Computation in Finance and Economics • Conference on Computational Statistics • EvoFin / EvoStar • Genetic and Evolutionary Computing Conference (GECCO) • Workshop on Evolutionary Computation in Finance • International Conference on Computing Systems (ICCS) • Guest Editor for “Computational Statistics and Data Analysis” and “Quantitative Finance” • ...

keynotes and invited presentations (selection)

Computational Management Science Conference • Conference on Computational Statistics • University of Sussex • Pompeu Fabra, Barcelona • British Society for the History of Mathematics • European University at Frankfurt/Oder • Universidad Nacional Autónoma de México (UNAM) • Tecnológico de Monterrey • University of Zurich • University of Modena • Birbeck College London • City University London • Centre for European Economic Research ZEW, Mannheim Germany • University of Graz • Universidad Carlos III, Madrid • University College Dublin • Cass Business School • Business School, Loughborough University • International Conference on Statistics, Hong Kong • ...

Teaching

Advanced Topics in Financial Engineering¹ • Applied Capital Market Analysis³ • Capital Market Theory and Investment Analysis (Introductory, Advanced)¹ • Computational and Quantitative Finance⁵ • Computational Economics, Advanced Computational Economics⁵ • Computational Methods for Economists³ • Computational Methods for Financial Engineering and Risk Management⁴ • Computational Models of Agent Networks, Markets and Self-Organization⁴ • Computational Management Science⁵ • Corporate Finance (Introductory, Advanced)¹ • Data Analysis (Introductory, Advanced, Applied, Computational Methods for)⁵ • Finance, Mathematics and Statistics² • Financial Econometrics³ • Fundamental Analysis in Finance¹ • Investment Analysis³ • Learning and Computational Intelligence in Economics and Finance⁴ • Management at Work: Case Studies and Corporate Strategic Simulations³ • Numerical Optimisation and Simulation⁶ • Options and Other Derivatives¹ • Quantitative Methods in Finance³ • ...

¹University of Vienna • ²University of Applied Sciences for Banking and Finance, Vienna •

³University of Erfurt • ⁴Centre for Computational Finance and Economic Agents (CCFEA) •

⁵University of Basel • ⁶University of Geneva