



FINANCE, AUDITING & ACCOUNTING

Hans-Jörg VON METTENHEIM

Full Professor of Quantitative Finance and Risk Management
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BIOGRAPHY

Hans-Jörg Henri von Mettenheim is a Professor and Director of the Chair for Quantitative Finance and Risk Management at IPAG Business School, Paris. He holds a Ph.D in economics (summa cum laude) from the Leibniz University of Hanover, Germany. He has published in peer-reviewed journals and leading information systems conferences on topics as diverse as quantitative trading strategies, time series forecasting and modeling, artificial intelligence, especially artificial neural networks, and energy economics. He is an associate editor with the Journal of Forecasting, and secretary general and founding member of the Forecasting Financial Markets Association.

EDUCATION

2013: Successful evaluation of professorship
2009: Dr. rer. pol. (equivalent PhD) (Dissertation Advanced Neural Networks: Finance, Forecast, and Other Applications)
2008: Dr. rer. pol. (equivalent PhD) (Dissertation Advanced Neural Networks: Finance, Forecast, and Other Applications, grade summa cum laude)
2003: Diploma (equivalent MBA) in Economies (Thesis: Development of Coarse Grained Parallelization for the Neurosimulator FAUN 1.0 and Applications to Exchange Rate Forecasting)

RESEARCH AREAS

- Forecasting Financial Markets
- Risk Management
- Financial Technologies

TEACHING AREA

- Asset Management
- Financial Risk Management
- Financial Management

TEACHING PROGRAMS

- Program “Grande Ecole”
- MSc in Business Management
- Executive Education

PROFESSIONAL EXPERIENCES

2010-2016: Professor for Decision Support Systems, School of Economics (Leibniz University of Hanover)
2013-2014: Administrator of Full Professorships for Macroeconomics, financial markets and Full Professorship of Banking and finance (Leibniz University of Hanover)

SELECTED PUBLICATIONS

Residual Value Forecasting Using Asymmetric Cost Functions, to appear in *International Journal of Forecasting*, 2018 (with K. Dress, S. Lessmann)

Government Bond Yield Spreads in the Eurozone - Empirical Evidence from Better Days, to appear in *Quantitative Finance*, 2018 (with Tobias Basse, Christoph Wegener, Frederik Kunze).

Forecasting and Trading High Frequency Volatility on Large Indices, *Quantitative Finance*, 2018(5) (with Fei Liu, Athanasios A. Pantelous).

Decision Support for the Automotive Industry: Forecasting Residual Values using Artificial Neural Networks, International Conference of Information Systems Research Proceedings, 2017 (with Christoph Gleue, Dennis Eilers, Michael H. Breitner).

Oil Prices and Sovereign Credit Risk of Oil-Producing Countries: An Empirical Investigation, *Quantitative Finance*, Vol. 16(12), 2016 (with Christoph Wegener, Tobias Basse, Frederik Kunze).

Forecasting Government Bond Yields with Neural Networks Considering Cointegration, *Journal of Forecasting*, Vol. 35(1), 2016 (with Christoph Wegener, Christian von Spreckelsen, Tobias Basse).

Steps towards a High-frequency Financial Decision Support System to Pricing Options on Currency Futures with Neural Networks, *International Journal of Applied Decision Sciences*, Vol. 7(3), 2014 (with Christian v. Spreckelsen, Michael H. Breitner).

Real-time Pricing and Hedging of Options on Currency Futures with Artificial Neural Networks, *Journal of Forecasting*, Vol. 33.6, 2014 (with Christian v. Spreckelsen, Michael H. Breitner).

Intelligent Trading of Seasonal Effects: A Decision Support Algorithm based on Reinforcement Learning, *Decision Support Systems*, Vol. 64, 2014 (with Dennis Eilers, Christian Dunis, Michael H. Breitner).

Decision Analytics with Heatmap Visualization for Multi-Step Ensemble Data: An Application of Uncertainty Modeling to Historical Consistent Neural Network and Other Forecasts, Business & Information Systems Engineering, *Special Issue on Decision Analytics*, Vol. 3, 2014 (with Cornelius Kopp, Michael H. Breitner).