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Academic Staff

Chair of Business Administration, esp Finance and Financial Technology

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## Research interests

Commodity Finance, Energy/Carbon Finance, Financial Econometrics, Mixed Data Sampling

## Employment

### Academic Staff

Chair of Business Administration, esp Finance and Financial Technology

Technische Universität Dresden

Dresden, Germany

1 Mar 2023 → present

### Academic Staff

Chair of Business Management, esp Finance and Financial Services

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1 Jun 2020 → present

## Research outputs

### Climate risk and the nexus of clean energy and technology stocks

Bouri, E., Dudda, T. L., Rognone, L. & Walther, T., 27 Jul 2023, In: Annals of Operations Research. 2023, 25 p.

### Climate Risk and the Dynamic Correlation Between Clean Energy and Technology Stock Markets

Bouri, E., Dudda, T. L., Rognone, L. & Walther, T., 2022.

### Common Drivers of Commodity Futures?

Dudda, T. L., Klein, T., Nguyen, D. K. & Walther, T., 2022.

### Non-Standard Errors

Menkveld, A. J., Abudy, M., Grammig, J., Gregoire, V., Hagströmer, B., Hambuckers, J., Hapnes, E., & 336 others Harris, J. H., Harris, L., Hartmann, S., Hasse, J-B., Hautsch, N., Adrian, T., He, X-Z. T., Heath, D., Hediger, S., Hendershott, T. J., Hibbert, A. M., Hjalmarsson, E., Hoelscher, S., Hoffmann, P., Holden, C. W., Horenstein, A. R., Ait-Sahalia, Y., Huang, W., Huang, D., Hurlin, C., Ivashchenko, A., Iyer, S. R., Jahanshahloo, H., Jalkh, N., Jones, C. M., Jurkatis, S., Jylha, P., Akmansoy, O., Kaeck, A., Kaiser, G., Karam, A., Karmaziene, E., Kassner, B., Kaustia, M., Kazak, E., Kearney, F., van Kervel, V., Khan, S., Alcock, J., Khomyn, M., Klein, T., Klein, O., Klos, A., Koetter, M., Krahnert, J. P., Kolokolov, A., Korajczyk, R. A., Kozhan, R., Kwan, A., Alexeev, V., Lajaunie, Q., Lam, F. Y. E. C., Lambert, M., Langlois, H., Lausen, J., Lauter, T., Leippold, M., Levin, V., Li, Y., Li, H., Aloosh, A., Liew, C. Y., Lindner, T., Linton, O. B., Liu, J., Liu, A., Llorente-Alvarez, J-G., Lof, M., Lohr, A., Longstaff, F. A., Lopez-Lira, A., Amato, L., Mankad, S., Mano, N., Marchal, A., Martineau, C., Mazzola, F., Meloso, D. C., Mihet, R., Mohan, V., Moinas, S., Moore, D., Amaya, D., Mu, L., Muravyev, D., Murphy, D., Neszveda, G., Neumeier, C., Nielsson, U., Nimalendran, M., Nolte, S., Nordén, L. L., O'Neill, P., Angel, J. J., Obaid, K., Ødegaard, B. A., Östberg, P., Painter, M., Palan, S., Palit, I., Park, A., Pascual Gascó, R., Pasquariello, P., Pastor, L., Dreber, A., Bach, A., Patel, V., Patton, A. J., Pearson, N. D., Pelizzon, L., Pelster, M., Pérignon, C., Pfiffer, C., Philip, R., Plíhal, T., Prakash, P., Baidoo, E., Press, O-A., Prodromou, T., Putnins, T. J., Raizada, G., Rakowski, D. A., Ranaldo, A., Regis, L., Reitz, S., Renault, T., Wang, R., Bakalli, G., Renò, R., Riddiough, S., Rinne, K., Rintamäki, P., Riordan, R., Rittmannsberger, T., Rodríguez Longarela, I., Rösch, D., Rognone, L., Roseman, B., Barbon, A., Rosu, I., Roy, S., Rudolf, N., Rush, S., Rzaev, K., Rzeźnik, A., Sanford, A., Sankaran, H., Sarkar, A., Sarno, L., Bashchenko, O., Scaillet, O., Scharnowski, S., Schenk-Hoppé, K. R., Schertler, A., Schneider, M., Schroeder, F., Schürhoff, N., Schuster, P., Schwarz, M. A., Seasholes, M. S., Bindra, P. C., Seeger, N., Shachar, O., Shilkov, A., Shui, J., Sikic, M., Simion, G., Smales, L. A., Söderlind, P., Sojli, E., Sokolov, K., Bjornnes, G. H., Spokeviciute, L., Stefanova, D., Subrahmanyam, M. G., Neusüss, S., Szaszi, B., Talavera, O., Tang, Y., Taylor, N., Tham, W. W., Theissen, E., Black, J. R., Thimme, J., Tonks,

I., Tran, H., Trapin, L., Trolle, A. B., Valente, G., Van Ness, R. A., Vasquez, A., Verousis, T., Verwijmeren, P., Black, B. S., Vilhelmsson, A., Vilkov, G., Vladimirov, V., Vogel, S., Voigt, S., Wagner, W., Walther, T., Weiss, P., van der Wel, M., Werner, I. M., Bohorquez, S., Westerholm, P. J., Westheide, C., Wipplinger, E., Wolf, M., Wolff, C. C. P., Wolk, L., Wong, W-K., Wrampelmeyer, J., Xia, S., Xiu, D., Holzmeister, F., Bondarenko, O., Xu, K., Xu, C., Yadav, P. K., Yagüe, J., Yan, C., Yang, A., Yoo, W., Yu, W., Yu, S., Yueshen, B. Z., Bos, C. S., Yuferova, D., Zamojski, M., Zareei, A., Zeisberger, S., Zhang, S., Zhang, X., Zhong, Z., Zhou, Z. I., Zhou, C., Zhu, X., Bosch-Rosa, C., Zoican, M., Zwinkels, R. C. J., Chen, J., Duevski, T., Gao, G., Gemayel, R., Gilder, D., Kuhle, P., Pagnotta, E., Pelli, M., Bouri, E., S&ouml;nksen, J., Zhang, L., Ilczuk, K., Bogoev, D., Qian, Y., Wika, H. C., Yu, Y., Zhao, L., Mi, M., Bao, L., Brownlees, C. T., Vaduva, A., Prokopczuk, M., Avetikian, A., Wu, Z-X., Calamia, A., Cao, V. N., Capelle-Blancard, G., Capera, L., Caporin, M., Huber, J., Carrion, A., Caskurlu, T., Chakrabarty, B., Chernov, M., Cheung, W. M. Y., Chincarini, L. B., Chordia, T., Chow, S. C., Clapham, B., Colliard, J-E., Johanneson, M., Comerton-Forde, C., Curran, E., Dao, T., Dare, W., Davies, R. J., De Blasis, R., De Nard, G., Declerck, F., Deev, O., Degryse, H., Kirchler, M., Deku, S., Desagre, C., Van Dijk, M. A., Dim, C., Dimpfl, T., Dong, Y. J., Drummond, P., Dudda, T., Dumitrescu, A., Dyakov, T., Razen, M., Dyhrberg, A. H., Dzieliński, M., Eksi, A., El Kalak, I., ter Ellen, S., Eugster, N., Evans, M. D. D., Farrell, M., Félez-Viñas, E., Ferrara, G., Weitzel, U., FERROUHI, E. M., Flori, A., Fluharty-Jaidee, J., Foley, S., Fong, K. Y. L., Foucault, T., Franus, T., Franzoni, F. A., Frijns, B., Frömmel, M., Abad, D., Fu, S. M., Füllbrunn, S., Gan, B., Gehrig, T., Gerritsen, D., Gil-Bazo, J., Glosten, L. R., Gomez, T., Gorbenco, A. & Güçbilmez, U., 23 Nov 2021, (SSRN eLibrary / Social Science Research Network).

### **Schätzung und Vorhersage "Realisierter Volatilität"**

Dudda, T. L., Klein, T. & Walther, T., 2021, In: Wirtschaftswissenschaftliches Studium : (WiSt). 50, 4

## **Prizes**

### **Best Paper in Finance (Doctoral Masterclass)**

Dudda, Tom Lukas (Recipient), Apr 2021