

Erik Mekelburg

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LinkedIn Profile

Education **University of Denver**

PhD, graduated June 2023.

Fields: Finance, Cryptocurrencies, Machine Learning Methods.

Advisor: Jack Strauss, PhD

University of Warwick, England

Master of Business Administration, November 2014.

Graduated with Distinction.

Thesis Topic: Econometric Vulnerability Analysis in Times of Crisis.

Advisor: Victor Podinovski, PhD

DHBW Ravensburg, Germany

Bachelor of Arts, September 2007.

Graduated with First Class Honours.

Fields: Information Systems, Statistics, Data Mining.

Thesis Topic: Workflow Optimization with Business Task Management.

- Dissertation **PROBLEMS WITH MACHINE LEARNING, HIGH-DIMENSIONAL DATA AND FORECASTING STOCK RETURNS.**
 This study uses a multi-level ensemble approach to forecast international stock market returns, addressing key challenges like model uncertainty and non-linearities.
 It demonstrates the robustness of dimensionality reduction techniques across multiple international markets and datasets.
Advisor: Jack Strauss, PhD, Miller Chair of Applied Economics at DU
- Research **Journal of Empirical Finance**
 Mekelburg, E., & Strauss, J. (2024). Pooling and Winsorizing Machine Learning Forecasts to Predict Stock Returns with High-Dimensional Data. *Journal of Empirical Finance*, 101538.
- Global Finance Journal**
 Bennett, D., Mekelburg, E., Strauss, J., & Williams, T. H. (2024). Unlocking the black box of sentiment and cryptocurrency: What, which, why, when and how?. *Global Finance Journal*, 60, 100945.
- Research in International Business and Finance**
 Bennett, D., Mekelburg, E., & Williams, T. H. (2023). BeFi meets DeFi: A behavioral finance approach to decentralized finance asset pricing. *Research in International Business and Finance*, 65, 101939.
- Conferences **National Business and Economics Society, Puerto Vallarta, March 2024**
 Presentation title: “Problems with Machine Learning, High-Dimensional Data and Forecasting Stock Returns.”
- 43rd International Symposium on Forecasting, Charlottesville, June 2023**
 Presentation title: “Problems with Machine Learning, High-Dimensional Data and Forecasting Stock Returns.”
- National Business and Economics Society, Maui, March 2022**
 Presentation title: “Sentiment Based Cryptocurrency Return Forecasting under Elusive Predictability”
Won Most Innovative Paper Award.

Professional Experience	Sibros Technologies - Chief Revenue Officer (2024-present) Based in Boulder. Responsible for global sales and customer success.
	SAP America, Inc. - Regional Vice President (2021-2024) Based in Boulder. Responsible for SAP's large enterprise business in the Pacific Coast and Mountain regions across 16 industries.
	SAP America, Inc. - Vice President of Sales (2020-2021) Based in Boulder. Managed SAP's large enterprise sales organization in Southern California and Arizona.
	SAP America, Inc. - Account Executive (2014-2019) Based in Los Angeles. Responsible for sales and account management for strategic accounts on the West Coast.
	SAP America, Inc. - Consultant, Project Manager and Practice Lead (2007-2013) Based in Philadelphia, Los Angeles and Singapore. Delivered software implementation consulting services in the areas of sustainability, product compliance and product safety to large multinational firms across North America, Asia and Europe.
Languages and Skills	TechniData AG - Software Developer (2004-2007) Based in Germany. Developed packaged software capabilities for SAP systems, with primary focus on business workflow, controlling and compliance management.
	English (professional), German (native) Technical Expertise in R, Python.