

# CURRICULUM VITAE

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## **Higher Education:**

Diplom-Ingenieur, Wirtschaftsingenieurwesen, Technical University Berlin, Germany, 1981.

M.A., Development Economics, University of Sussex, England, 1982.

M.S., Systems Science and Mathematics, Washington University, St. Louis, U.S.A., 1984.

M.A., Economics, Washington University, St. Louis, U.S.A., 1986.

Ph.D., Economics, Washington University, St. Louis, U.S.A., 1987.

## **Employment:**

Lecturer in Mathematics, Maryville College, St. Louis, U.S.A., 1984–1985.

Lecturer in Economics and in Systems Science & Mathematics, Washington University, St. Louis, U.S.A., 1985–1987.

Assistant/tenured Associate Professor of Economics, State University of New York, Stony Brook, U.S.A., 1987–1994.

Visiting Research Fellow, Centre for Research on Environmental Systems, University of Lancaster, England, Summer 1989.

Research Fellow, Institute for Pattern Recognition, State University of New York, Stony Brook, U.S.A., 1990–1994.

Visiting Professor, Institute for Econometrics, Operations Research & System Theory, Technical University Vienna, Austria, Summer 1991.

Visiting Professor, Department of Econometrics, Free University of Amsterdam, The Netherlands, Summer 1993.

Professor of Statistics and Empirical Economics, and Director, Institute of Statistics and Econometrics, University of Kiel, Germany, 1994–2003.

Program Director “Financial Risk Management”, Center for Financial Studies, Frankfurt, Germany, 2002–present.

Research Director, Ifo Institute for Economic Research, Munich, Germany, 2003–present.

Professor of Financial Econometrics, Institute of Statistics, University of Munich, Germany, 2003–present.

Fulbright Distinguished Chair for German Studies, Department of Economics, Washington University, St. Louis, U.S.A., 2004–2005.

## **Professional Appointments:**

Chairman/Vice Chairman, Technical Committee on Business and Management Techniques, International Federation of Automatic Control, 1996–present.

Director/Managing Director, Institut für Statistik und Ökonometrie, University of Kiel, Germany, 1994–2003

Steering Committee, Advanced Studies Programme, Institute for the World Economy, Kiel, Germany, 2000–present.

Dean, Fakultät für Wirtschafts- und Sozialwissenschaften, University of Kiel, Germany, 2000–2002

Program Director “Financial Risk Management”, Center for Financial Studies, Frankfurt, Germany 2002–present

Research Director, Ifo Institute for Economic Research, Munich, 2003–present

Economics Review Board, German Science Foundation (Fachkollegium Wirtschaftswissenschaften, Deutsche Forschungsgemeinschaft), 2004–present

Reviewer, Innovationsfonds Schleswig–Holstein, Ministerium für Wissenschaft, Wirtschaft und Verkehr des Landes Schleswig–Holstein, 2004–present.

Board Member, Deutsche Statistische Gesellschaft, 2004–present

Committee for the Advancement of Culture and Science, DekaBank, Germany, 2005–2007

Dean, Fakultät für Mathematik, Informatik und Statistik, University of Munich, Germany, 2005–present

## **Editorial Functions:**

Editorial Board, *Computers and Mathematics with Applications*, 1992–present.

Editorial Board, *Studies in Nonlinear Dynamics and Econometrics*, 1996–present.

Co-editor, book series *Dynamic Modeling and Econometrics in Economics and Finance*, Kluwer Academic Publishers, 1997–present.

Associate Editor, *Journal of Econometrics*, 1998–2004.

Associate Editor, *Journal of Financial Management and Analysis*, 1999–present.

Associate Editor, *Empirical Economics*, 2002–present.

Associate Editor, *Computational Statistics*, 2003–present.