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Academic Appointments

Columbia University, Graduate School of Business
Assistant Professor of Finance and Economics, 2008 - present

University Education

Ph.D., DFG Program "Finance and Monetary Economics",
summa cum laude, Goethe University Frankfurt, 2003-2008

Advisor: Prof. Dirk Krueger (Macroeconomics), Prof. Christian Schlag (Financial Engineering), Prof. Peter E. Kloeden (Numerical Mathematics)

Dissertation Topic: General Equilibrium and Reduced-Form Pricing, Hedging and Econometric Analysis of Fixed-Income Markets

Diplom, Business Economics, Catholic University Eichstaett-Ingolstadt, 1999–2003

Papers under submission

Inflation Ambiguity and the Term Structure of Arbitrage-Free U.S. Government Bonds (AFA 2008, EFA 2009, EEA 2009);

Observable Long-Run Ambiguity and Long-Run Risk (NBER AP Meeting 2010)

How does the Bond Market Perceive Government Interventions? (WFA 2011, NBER 2011)

Nominal Bonds, Real Bonds, and Equity; (with Andrew.Ang)

Presentations

2011:
WFA Santa Fe, NBER-SI Asset Pricing Cambridge, EFA Stockholm (presentation and discussion), Bank of Canada and Bank of Spain Workshop on Fixed Income Modelling, Johns Hopkins University, Bank of Canada, Karlsruhe Institute of Technology, Humboldt University, Friedrich Schiller University Jena, Leipzig University, TU Dresden, ESMT Berlin (German Speaking Economists Abroad)

2010:
NBER Asset Pricing Meeting in Chicago, Goethe University (German Speaking Economists Abroad)

2009:
EFA Bergen, EEA Barcelona, ECB, Fordham University, University of Heidelberg (German Speaking Economists Abroad)

2008:
AFA New Orleans, Stanford GSB, MIT Sloan, Columbia GSB, Bocconi University, University Pompeu Fabra, University of Bonn (German Speaking Economists Abroad)

2007:
SAFE VII International Conference: New Directions in Term Structure Modelling, 10th Conference of the Swiss Society For Financial Market Research, Campus For Finance at WHU, German Bundesbank

2006:
Goethe University

Discussions at Conferences

Andrea Buraschi., and Paul Whelan, "Macroeconomic Uncertainty, Differences in Beliefs, and Bond Risk Premia", AFA Chicago, 2012.

Ravi Bansal, Dana Kiku, Ivan Shaliastovich, and Amir Yaron, "Volatility, the Macroeconomy and Asset Prices", 2011 Five-Star Conference on Research in Finance

Francesca Rinaldi, „Ambiguity and Rollover Risk: A Possible Explanation for Market Freezes?", EFA Stockholm, 2009

Ralph Koijen, Hanno Lustig, and Stijn Van Nieuwerburgh, "The Cross-Section and Time-Series of Stock and Bond Returns", Empirical Asset Pricing Retreat at the University of Amsterdam, 2009

Oldrich Alfons Vasicek, "The Economics of Interest Rates", SAFE VII International Conference: New Directions in Term Structure Modelling, 2007

Zvika Afik and Simon Benninga, "A Markov Model of Expected Bond Returns", Swiss Society for Financial Market Research, 2007

Peter Feldhütter, "Can Affine Models Capture the Dynamics of Risk Premia and Volatility in Bond Yields?", Campus For Finance, 2007

Teaching Experience

Columbia Business School, Investments and Capital Markets (MBA), summer 2011

Columbia Business School, Finance Theory I (PhD), spring 2011

Columbia Business School, Investments and Capital Markets (MBA), summer 2010

Columbia Business School, Investments and Capital Markets (MBA), spring 2009

Catholic University Eichstaett Ingolstadt, Tutor for International Financial Markets, Ingolstadt, 2002

Adult Education Center, Lecturer for Financial Accounting, Eichstaett, 2002

Honors and Awards

Best Abitur Graduate (A-Level, Grade 1.l); DZ Bank PhD Scholar; German Science Foundation PhD Scholar; Konrad Adenauer Student Scholar; Rotary Club travel scholarship for university exchange semester

Memberships in Professional Organizations

American Finance Association, American Economic Association, Western Finance Association, European Finance Association, European Economic Association, German Finance Association

Referee for

Journal of Political Economy, Review of Financial Studies, American Economic Review, Journal of Finance, Journal of Mathematical Economics, Journal of Financial Econometrics

WFA Program Committee Member (2010, 2011),
EFA Program Committee Member (2011)

Non-Academic Experience

Q-Group Representative of Columbia Business School, 2010, 2011

Member of Empowering Research Committee, Columbia Business School, 2009-

Member of Faculty Computing Committee, Columbia Business School, 2008-2009

Deutsche Bank, M&A, Frankfurt, Germany, summer 2002

Dresdner Bank, EU-Public Affairs, Brussels, Belgium, spring 2002

BMW Group, Investor Relations, Munich, Germany, spring 2001