

Georg Strasser Curriculum Vitae

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Education: Ph.D. in Economics, University of Pennsylvania, expected May 2008
Completed Coursework at Bonn Graduate School of Economics,
Universität Bonn, October 2002 – June 2003
M.Sc. (Dipl.) with honors in Industrial Engineering,
Universität Karlsruhe, July 2000
Thesis: The Theory of Experience Goods and its Application to
Electronic Commerce
M.A. in Economics, University of Southern California, August 1998
Thesis: Digital Money

Dissertation: “Frictions, Information, and Prices”
Committee: Francis X. Diebold (chair),
Urban J. Jermann, Karen K. Lewis and Frank Schorfheide

Research Interests: International Trade, International Finance, Econometrics, Macroeconomics

Teaching Interests: Major: Econometrics, International Trade and International Finance
Minor: Macroeconomics, Industrial Organization

Research Papers:

“The Efficiency of the Global Market for Capital Goods”, **Job Market Paper**, University of Pennsylvania, 2007
“On the Correlation Structure of Microstructure Noise in Theory and Practice” (with Francis X. Diebold), Working Paper, University of Pennsylvania, 2007
“Multivariate Comparisons of Predictive Accuracy” (with Jens H. Christensen, Francis X. Diebold and Glenn D. Rudebusch), Work in Progress, Federal Reserve Bank of San Francisco and University of Pennsylvania, 2007

Honors and Awards:

School of Arts and Sciences Dissertation Fellowship, University of Pennsylvania, 2007/2008
National Science Foundation Award, Meetings with Economics Nobel Prize Winners in Lindau, Germany, 2006
University of Pennsylvania Fellowship, 2005/2006
International Economic Review Fellowship, 2003/2004
Best thesis of the year, Department of Economics, Universität Karlsruhe, 2001
School of Letters, Arts, and Sciences Endowed Scholarship, University of Southern California, 1997/1998
Konrad-Adenauer Foundation Scholarship, 1995 – 2000

Research Experience:

Research Assistant for Professor Francis X. Diebold, University of Pennsylvania, 2005 – present
“The Affine Arbitrage-Free Class of Nelson-Siegel Term Structure Models”,
Working Paper, Federal Reserve Bank of San Francisco and University of
Pennsylvania, 2007
“On Market Microstructure Noise and Realized Volatility”, *Journal of Business
and Economic Statistics*, 24, 181 – 183

Research Assistant for Professor Volker Nocke and Professor Stephen Yeaple, University of
Pennsylvania, 2005 – 2007
“Globalization and Endogenous Firm Scope”, NBER Working Paper 12322

Teaching Assistant Experience:

Bayesian Methods for DSGE Models and VARs, Professor Frank Schorfheide, Euro Area Business
Cycle Network (EABCN) Training School, Center for Economic Policy Research
(CEPR), June 2006

Econometrics (Graduate, PhD), Professor Gregory Kordas, University of Pennsylvania, Fall 2004
and Fall 2005

Econometrics (Undergraduate), Professor Francis X. Diebold, University of Pennsylvania, Fall
2006

Non-Academic Work Experience:

Consultant, McKinsey and Company, Munich, 2000 – 2002
Intern, Robert Bosch Korea Mechanics and Electronics Ltd., Chonan, Korea, 1999
Nursing assistant, Bavarian Red Cross, 1993 – 1994

Professional Activities:

Referee for the *International Economic Review*
Member of the *American Economic Association*

Conferences and Seminars:

“On the Correlation Structure of Microstructure Noise in Theory and Practice”
NBER Market Microstructure Meeting, Fall 2007
Shadow Workshop, University of Pennsylvania, Fall 2007

“The Efficiency of the Global Market for Capital Goods”
Econometrics Workshop, University of Pennsylvania, Fall 2007

“Multivariate Comparisons of Predictive Accuracy”
Econometrics Lunch Seminar, University of Pennsylvania, Fall 2007

Additional Skills:

Languages: English (fluent), German (fluent), French (basic proficiency), Latin (Latinum)
Extensive programming experience in Matlab, Gauss, Stata, C, Pascal, Modula-2, Eviews

Primary Employment Interest:

Academics, Central Banks, Intl. NGOs

Date of Availability:

June 2008

References:

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University of Pennsylvania

Professor Frank Schorfheide
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Professor Karen K. Lewis
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Professor Stephen R. Yeaple
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University of Colorado

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