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EDUCATION

Dr. rer. pol. (Ph.D. in economics)	Humboldt University Berlin	Oct 2002 – Oct 2006
Dipl.-Vw. (M.A. in economics)	Humboldt University Berlin	Oct 1996 – Jul 2002
Statisticien Economiste (M.A. in statistics)	Ecole Nationale de la Statistique et de l'Administration Economique, Paris	Sept 1999 – Jul 2002

CURRENT POSITION

Economist, Federal Reserve Bank of New York, Research and Statistics Group Aug 2007 – Present

FIELDS OF INTEREST

Macroeconomics, Financial Economics, Monetary Economics, Time Series Econometrics, Bayesian Econometrics, Forecasting

ACADEMIC EXPERIENCE

Visiting Scholar, University of Pennsylvania, Department of Economics	Jan 2007 – Jul 2007
Visiting Researcher, European Central Bank, Monetary Policy Stance and Capital Markets Divisions	Feb 2005 – May 2005
Visiting Researcher, European Central Bank, Financial Research Division	Sept 2004 – Nov 2004

PUBLICATIONS

“Forecasting the Yield Curve in a Data-Rich Environment: A No-Arbitrage Factor-Augmented VAR Approach” (May 2008), forthcoming, *Journal of Econometrics*

“Towards a Monthly Business Cycle Chronology for the Euro Area” (with Harald Uhlig), *Journal of Business Cycle Measurement and Analysis*, Vol 2. No 1, May 2005

WORKING PAPERS

“Pricing the Term Structure with Linear Regressions” (with Tobias Adrian), Federal Reserve Bank of New York Staff Reports, 340, August 2008

“Dynamic Hierarchical Factor Models” (with Serena Ng and Simon Potter), *mimeo*, August 2008

“Conditional Asset Pricing with a Large Information Set”, *mimeo*, July 2006

“Term Structure Surprises: The Predictive Content of Curvature, Level, and Slope”, *mimeo*, July 2006

WORK IN PROGRESS

“Sectoral Price Data and Models of Price Setting” (with Bartosz Maćkowiak and Mirko Wiederholt)

“Asset Prices, Macroeconomic Dynamics, and Financial Intermediation” (with Tobias Adrian and Hyun Song Shin)

CONFERENCE AND SEMINAR PRESENTATIONS

- 2008 Stanford University SITE Workshop; European Economic Association, Econometric Society European Meeting (Milan)
- 2007 American Finance Association (Chicago); Rochester Simon School of Business; HEC Montréal; New York Fed; Bank of England; University of Cambridge; Stockholm School of Economics; Bocconi University; Erasmus University Rotterdam; University of Amsterdam; Bank for International Settlements; Federal Reserve Board; University of Pennsylvania; University of Zurich; Econometric Society Summer Meeting (Duke)
- 2006 European Economic Association (Vienna); ZEW Mannheim; UChicago GSB
- 2005 Deutsche Bundesbank; European Central Bank; Econometric Society World Congress (London); European Finance Association (Moscow); Barclays Global Investors (London)
- 2004 Workshop “Macroeconomic Issues in the EMU” (Brescia); Spring Meeting of Young Economists (Warsaw); Financial Management Association (Zurich); Econometric Society European Meeting (Madrid)

AWARDS AND FELLOWSHIPS

Young Economist Award	European Economic Association	2008
Postdoctoral Research Fellowship	Fritz-Thyssen-Stiftung	2007
Doctoral Dissertation Fellowship	Studienstiftung des deutschen Volkes (German National Academic Foundation)	2002 – 2006
Hölderlin Fellowship	Alfred Krupp von Bohlen und Halbach-Stiftung	1999 – 2000
Undergraduate Fellowship	Studienstiftung des deutschen Volkes	1997 – 2002

REFEREEING

American Economic Review, Econometrica, ECB Working Paper Series, Empirical Economics, European Economic Review, International Economic Review, International Journal of Forecasting, International Journal of Theoretical and Applied Finance, Journal of Business and Economic Statistics, Journal of Business Cycle Measurement and Analysis, Journal of Economic Dynamics and Control, St. Louis Fed Review