Curriculum Vitae

Paul Ehling

2121 Market Street, Apt. 815
Philadelphia, PA 19103
USA
Citizenship: Germany

Phone: +1 215 665 11 14
Cell phone: +41 79 643 20 42
E-mail: ehling@wharton.upenn.edu

Fields of Specialization
Asset Pricing, International Finance, Corporate Finance.

Current Positions
Robert Solow Fellow, 2003-Present; Swiss National Science Foundation Fellow, 2003-Present; The Wharton School, Visiting Scholar, 2002-Present.

Education

Degree	*Field*	*Institution*	*Year*
Ph.D.	Finance	University of Lausanne and FAME	2003
B.A.	Economics	University of Basel	1998

Dissertation
Title: “Asset Pricing and International Finance”
Dissertation Advisor: Professor Jean-Pierre Danthine, Committee: Jean-Pierre Danthine, Roland Portait, Michael Rockinger, Olivier Scaillet.

Teaching Interests
Asset Pricing, Corporate Finance, Credit Risk, Financial Theory, Fixed Income, International Finance, Microeconomics.

References

Professor Jean-Pierre Danthine
+41 21 692 34 85
jean-pierre.danthine@hec.unil.ch
HEC Lausanne, IBF
Route de Chavannes, 33
1007 Lausanne, Switzerland

Professor John Donaldson
+1 212 854 4436
jd34@columbia.edu
Columbia Business School
3022 Broadway, Uris Hall 818
New York, NY 10027, USA

Professor Urban Jermann
+1 215 898-4184
jermann@wharton.upenn.edu
The Wharton School
University of Pennsylvania
3620 Locust Walk, Philadelphia, PA 19104, USA

Professor Roland Portait
+33 1 34 43 30 00
portait@essec.fr
ESSEC Business School
Avenue Bernard Hirsch B.P. 105, 95021 Cergy-Pontoise Cedex, France

Awards, Fellowships, and Visiting Positions

2003-Present	Robert Solow Fellowship, Centre Saint-Gobain, France.
2003-Present	Fellowship for Prospective Researcher, Swiss National Science Foundation.
2002-Present	Visiting Scholar, The Wharton School.
2001	Winner of the Fame Doctoral Research Grant Competition.
2001	Visiting Scholar, Columbia Business School.

Affiliation
Member of the American Finance Association.

Teaching Experience
2000-2002 *Instructor*, Credit Risk Management, Course for Practitioners, ppc metrics AG Zürich, Switzerland.
2000-2001 *Teaching Assistant*, HEC Lausanne, Financial Theory (Masters in Banking and Finance), Professor Jean-Pierre Danthine.

Research Experience
2002-2003 *NCCR Researcher*, The National Center of Competence in Research is part of the Swiss National Science Foundation.
2001-2002 *Researcher*, SwissRe New Markets and FAME.

Papers
Paper 1: "*Consumption, Portfolio Policies, and Dynamic Equilibrium in the Presence of Preference for Ownership*", 2003; accepted for the Econometric Society meetings in San Diego 2004.
Paper 2: "*Explaining the Persistence of Portfolio Flows*", 2003.
Paper 3: "*Geographical versus Industrial Diversification*", 2003, with Sofia Ramos.
Paper 4: "*Corporate Demand for Property Insurance*", 2003, with Daniel Aunon-Nerin.
Paper 5: "*Property Insurance, Stock Return Volatility and Firm Market Value*", 2003, with Daniel Aunon-Nerin.
Paper 6: "*Stocks and Defaultable Bonds in Dynamic Equilibrium*", 2003.

Seminars
NCCR Workshop, Ascona, Switzerland, 2002 (*Paper 2*).
SwissRe, Zürich, Switzerland, 2002 (*Paper 5*).
Brown Bag Seminar of the Macro Finance Group, The Wharton School, USA, 2002 (*Paper 2*).
Stockholm Institute for Financial Research, Stockholm, Sweden, 2003 (*Paper 2*).
Brown Bag Seminar of the Macro Finance Group, The Wharton School, USA, 2003 (*Paper 3*).
Rosen Huebner McCahan Seminar, The Wharton School, USA, 2003 (*Paper 4*).
Brown Bag Seminar of the Macro Finance Group, The Wharton School, USA, 2003 (*Paper 1*).

Discussant
NFA Conference, Banff, Canada, 2002.
MFA Annual Meeting, St. Louis, USA, 2003.
6th SSfFMR Conference, Zürich, Switzerland, 2003.
EFMA Annual Meeting, Helsinki, Finland, 2003.

Conferences
Euro Conference at NYU, New York, USA, 2002 (*with presentation of Paper 3*).
ECB–CFS Workshop on Capital Markets and Financial Integration in Europe, Frankfurt, Germany, 2002 (*with presentation of Paper 3*).
NFA Conference, Banff, Canada, 2002 (*with presentation of Paper 3*).
ASSA Annual Meeting, Washington, USA, 2003.
ECB-CFS Second Workshop on Capital Markets and Financial Integration in Europe, Helsinki, Finland, 2003.
MFA Annual Meeting, St. Louis, USA, 2003 (*with presentation of Paper 2 and 3*).
CEMAF/ISCTE Meeting, Lisbon, Portugal, 2003 (*with presentation of Paper 2*).

6th Conference of the Swiss Society for Financial Market Research, Zürich, Switzerland, 2003 (*with presentation of Paper 2*).
EFMA Annual Meeting, Helsinki, Finland, 2003 (*with presentation of Paper 2*).
Public Sector, Private Sector: New National and International Frontiers, Centre Saint-Gobain, Paris, France, 2003.
ASSA Annual Meeting, San Diego, USA, 2004 (*with presentation of Paper 1 in the Econometric Society Meeting*).

Languages
English, German, Hungarian.