Georg Strasser Curriculum Vitae

Address:	Department of EconomicsPhone: (267) 752-8005 (mobile)3718 Locust Walk(215) 387-0130 (home)University of Pennsylvania(215) 573-5416 (office)Philadelphia, PA 19104-6297E-mail: georg@econ.upenn.eduHomepage: www.sas.upenn.edu/~georg	
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: Committee:	"Frictions, Information, and Prices" Francis X. Diebold (chair), Urban J. Jermann, Karen K. Lewis and Frank Schorfheide	
Research Inte	rests: International Trade, International Finance, Econometrics, Macroeconomics	
Teaching Inte	rests: 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 		
National Science University of P International E Best thesis of the	wards: and Sciences Dissertation Fellowship, University of Pennsylvania, 2007/2008 be Foundation Award, Meetings with Economics Nobel Prize Winners in Lindau, Germany, 2006 ennsylvania Fellowship, 2005/2006 <i>conomic Review</i> Fellowship, 2003/2004 be year, Department of Economics, Universität Karlsruhe, 2001 rs, 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:	Date of Availability:
Academics, Central Banks, Intl. NGOs	June 2008

References:

Professor Francis X. Diebold Phone: +1 (215) 898 1507 E-mail: fdiebold@sas.upenn.edu University of Pennsylvania

Professor Karen K. Lewis Phone: +1 (215) 898 7637 E-mail: lewisk@wharton.upenn.edu University of Pennsylvania

Professor Stephen R. Yeaple Phone: +1 (303) 492 7908 E-mail: stephen.yeaple@colorado.edu University of Colorado Professor Frank Schorfheide Phone: +1 (215) 898 8486 E-mail: schorf@ssc.upenn.edu University of Pennsylvania

Professor Urban J. Jermann Phone: +1 (215) 898 4184 E-mail: jermann@wharton.upenn.edu University of Pennsylvania

For Additional Information Contact:

Professor Steven Matthews Phone: +1 (215) 898 7749 E-mail: stevenma@econ.upenn.edu

Professor Randall D. Wright Phone: +1 (215) 898 7194 E-mail: rwright@econ.upenn.edu At the address: Department of Economics University of Pennsylvania 3718 Locust Walk Philadelphia, PA 19104-6297 Phone: +1 (215) 898 7701 Fax: +1 (215) 573 2057