May, 2009

CHRISTIAN C.P. WOLFF

Curriculum Vitae

CURRENT POSITION

Director and Professor, Luxembourg School of Finance, University of Luxembourg, 2008 – current.

EDUCATION

Ph.D. (International Finance), Graduate School of Business, University of Chicago, 1985.

M.B.A. (International Finance), Graduate School of Business, University of Chicago, 1984.

M.Sc. (Monetary Economics), with distinction, Erasmus University, Rotterdam, The Netherlands, 1982.

B.Sc. (Economics), with distinction, Erasmus University, Rotterdam, The Netherlands, 1979.

PREVIOUS ACADEMIC EXPERIENCE

Professor of Finance, Faculty of Economics and Business Administration, Maastricht University, Maastricht, the Netherlands, 1988 - 2008.

Research Fellow, Center for Economic Policy Research (CEPR), London, England, 1987 - current.

Visiting Professor of Finance, INSEAD, Singapore, 2005.

President, European Finance Association (EFA) for the year 2005.

Vice President, European Finance Association (EFA) for the year 2004.

Member of the Executive Board, European Finance Association (EFA), Brussels, Belgium, 2002 – 2008.

Program Chair, Annual Meeting, European Finance Association (EFA), Maastricht, the Netherlands, 2004.

Founding Chairman, Department of Finance, Maastricht University, 1988-1996, and 1999-2002.

Dean, Faculty of Economics and Business Administration, Maastricht University, Maastricht, the Netherlands, 1994 -1996.

Tan Chin Tuan Visiting Professor, Department of Economics and Statistics, The National University of Singapore, Singapore, 1996-1997.

Visiting Professor of International Finance, Solvay Business School, Université Libre de Bruxelles, Spring Terms, 1992-1995.

Visiting Professor of International Finance, Graduate School of Business, University of Chicago, Summer 1993.

Research Fellow, Institute of Finance and Accounting, London Business School, London, England, 1985 - 1988.

Visiting Professor, Centrum voor Economische Studiën, Catholic University of Leuven, Belgium, Spring 1988.

Visiting Professor of Finance, Rotterdam School of Management, Erasmus University Rotterdam, the Netherlands, Winter terms, 1987 - 1991.

Visiting Assistant Professor of International Finance, Graduate School of Business, University of Chicago, Summer 1987.

Board Member, Center for European Studies, Maastricht, the Netherlands, 1994 - 1996.

Member, Coordinating Committee, Network on Financial Markets, European Science Foundation (ESF), Strasbourg, France, 1992 - 1994.

Member, Coordinating Committee, CEPR Network on Financial Markets, Centre for Economic Policy Research, London, UK, 1994 - 1996.

Board Member, Liber Foundation, Maastricht, the Netherlands, 1989 - 1994.

Board Member, Foundation for Research in Economics (Ecozoek), Netherlands Science Foundation (NWO), The Hague, the Netherlands, 1988 - 1991 (Chairman 1990 - 1991).

Research Assistant, Graduate School of Business, University of Chicago, 1982 - 1985.

Visiting Fellow, Center for Research in Government Policy and Business, Graduate School of Management, University of Rochester, Fall 1981.

EXPERIENCE WITH THE FINANCIAL SECTOR

Non-Executive Director, Dominion Investment Analytics S.A., Lugano, Switzerland, 2007- current.

Program Director, Amsterdam Institute of Finance, Amsterdam, The Netherlands, 1991 - current.

Member of the Supervisory Board of Optimix Investment Funds N.V., Amsterdam, The Netherlands, 2000 - 2008.

Director, The Contra Fund Ltd, Cayman Islands; hedge fund managed by Dye Asset Management, London, England, 2006-2008.

Member of the ‘wissenschaftliche Beirat’, MLP Corporate University, Heidelberg, Germany, 2000 – 2008.

Personal Tutor to Members of the Board of a large banking and insurance group, the Netherlands, 2004-2006.

Member of the Investment Committee of the Stichting Pensioenfonds Hoogovens (Dutch pension fund of Corus Group PLC), Beverwijk, the Netherlands, 2001 – 2005.

Member of the Supervisory Board of Optimix Mix Fund, Amsterdam, the Netherlands, 1997 - 2000.

Consultant, ABP Pension Fund, Heerlen, the Netherlands, 1997-1998.

Consultant, Deloitte & Touche Management Consultants, Maastricht, the Netherlands, 1995-1996.

Academic Advisor, Inquire Europe, 1993-1996.

Consultant, The World Bank, Washington, D.C., USA, 1994.

Advisor to the Board of Directors, SNS Bank N.V., 's-Hertogenbosch, the Netherlands, 1988 - 1995.

Advisor to the Asset & Liability Committee, SNS Bank N.V., ‘s-Hertogenbosch, the Netherlands, 1988-1995.

Consultant, New Zealand Debt Management Office, The Treasury, Wellington, New Zealand, 1993.

Consultant, Informatión Comercial Española, Madrid, Spain, 1992.

Consultant, Royal Dutch Sphinx N.V. Pension Fund, Maastricht, the Netherlands, 1992.

Consultant, Stichting voor Ondernemingspensioenfondsen (OPF), The Hague, the Netherlands, 1991-1992.

Member, Program Committee, Amsterdam Institute of Finance, Amsterdam, the Netherlands, 1990 - 1991.

Consultant, AZL Beheer, Heerlen, the Netherlands, 1990-1991.

Consultant, Pierson Heldring Pierson Bank, Amsterdam, the Netherlands, 1990.

Consultant, National Association of Pension Funds Ltd, London , U.K. 1987.

Consultant, Credit Suisse First Boston Ltd, London, U.K., 1986.

Trainee, De Nederlandsche Bank (central bank of the Netherlands), Amsterdam, the Netherlands, 1981-1982.

Trainee, Citibank, Athens, Greece, Summer 1980.

COURSE WORK

Participated in the International Company Directors Course (ICDC), offered by the Australian Institute of Company Directors (AICD), Singapore, May 2008.

HONORS, AWARDS

Research Fellow, Centre for Economic Policy Research (CEPR), 1987- current.

Member, American Academy of Financial Management.

Certified Economic Policy Analyst (CEPA), American Academy of Financial Management.

Master Financial Professional (MFP), American Academy of Financial Management.

Member, Expert Committee, International Institute of Business Administration (IIBA), Hong Kong and Shanghai, China.

University of Chicago Fellowships.

Dean’s Honor List, Graduate School of Business, University of Chicago.

Royal Dutch/Shell Prize for Academic Excellence.

Fellowships Stichting A.A. van Beek-Fonds, Rotterdam.

Royal Dutch/Shell Fellowships.

Elected member of Beta Gamma Sigma.

RESEARCH AND PUBLICATIONS

a. International Research and Publications

1. "Exchange Rate Models, Parameter Variation and Innovations: A Study on the Forecasting Performance of Empirical Models of Exchange Rate Determination", Doctoral Dissertation (1985), Graduate School of Business, University of Chicago.

2. "Exchange Rate Models and Innovations: A Derivation", Economics Letters 20, no. 4, pp. 373-376, (1986).

3. "Pre-Emptive Rights Versus Alternative Methods of Raising Equity on the London Stock Exchange", The Investment Analyst (April 1986).

4. "Time-Varying Parameters and the Out-of-Sample Forecasting Performance of Structural Exchange Rate Models", Journal of Business and Economic Statistics, Vol. 5, no. 1, pp. 87-97, (1987).

   Reprinted in: Richard Roll (Editor), The International Library of Critical Writings in Financial Economics, Volume 13: Financial Forecasting (2003).

5. "Forward Foreign Exchange Rates, Expected Spot Rates and Premia: A Signal-Extraction Approach", Journal of Finance, Vol. 42, no. 2, pp. 395-406, (1987).

6. "Forward Foreign Exchange", Financial Markets and Portfolio Management, Vol. 1, no. 4, pp. 26-31, (1987).

7. "Exchange Rate Volatility and Fat Tails in the Statistical Distribution of Foreign Exchange Rate Changes", (with David A. Hsieh), Working Paper, Graduate School of Business, University of Chicago (1987).

8. "Exchange Rates, Innovations and Forecasting", Journal of International Money and Finance, Vol. 7, no. 1, pp. 49-61, (1988).

9. "Models of Exchange Rates: A Comparison of Forecasting Results", International Journal of Forecasting 4, pp. 605-607, (1988).

10. "Autoregressive Conditional Heteroscedasticity: A Comparison of ARCH en Random Coefficient Models", Economics Letters 27, pp. 141-143, (1988).

11. "Exchange Rate Volatility", in R.Z. Aliber (ed.): Handbook of International Financial Mananagement, Dow Jones-Irwin Publishers, (with Cecilia G. Reyes), pp. 691-705, (1989).

12. "Exchange Rate Models and Parameter Variation: The Case of the Dollar-Mark Exchange Rate", Journal of Economics, 50, no. 1, pp. 55-62, (1989).

13. "Share Ownership and Efficiency, (Comment)", in M. Faure en R. Van Den Bergh (eds.), Essays in Law and Economics: Corporations, Accident Prevention and Compensation for Losses, pp. 81-83, (1989).

14. "EMS Exchange Rates", Journal of International Financial Markets, Institutions and Money, Vol. 1, pp. 21-42 (with F. Nieuwland and W. Verschoor), (1991).

15. "A Comparison of Pre- and Post-EMS Exchange Rate Patterns", in: S. Ghon Rhee and Rosita P. Chang (eds.), Pacific-Basin Capital Markets Research, Vol. II, pp. 477-500, (1991) (with F. Nieuwland and W. Verschoor).

16. "Premia in Forward Foreign Exchange as Unobserved Components", (with Theo E. Nijman and Franz C. Palm), Journal of Business and Economic Statistics Vol. 11, no. 3, pp. 361-365 (1993).

17. "Further Evidence on Exchange Rate Expectations", (with Stefano Cavaglia and Willem Verschoor), Journal of International Money and Finance, 12, pp. 78-98 (1993).

18. "Asian Exchange Rate Expectations", (with Stefano Cavaglia and Willem Verschoor), Journal of the Japanese and International Economies, Volume 7, Number 1, pp. 57-77, (1993).

19. "Statement by the Editors", (with R. Baillie, F. Palm, G. Pfann and T. Vermaelen), Journal of Empirical Finance, Vol. 1, no. 1, pp. 1-2 (1993).

20. "Sobre el Sesgo de los Tipos de Cambio Forward: El Caso de la Peseta", (with Stefano Cavaglia), Cuadernos Economicos, 53, pp. 31-44 (1993).

21. "Stochastic Trends and Jumps in EMS Exchange Rates", (with Fred Nieuwland and Willem Verschoor), Journal of International Money and Finance, 13, pp. 699- 727 (1994).

22. "On the Biasedness of Forward Foreign Exchange Rates: Irrationality or Risk Premia?" (with Stefano Cavaglia and Willem Verschoor), Journal of Business, 67, no. 3, pp. 321-343 (1994).

23. "Amazonia Palm Oil Plantations" in: P. Stonham and K. Redhead

(eds.), European Case Book on Finance, Prentice Hall, (1995), pp. 425-438.

24. “On the Determinants of Unexpected Exchange Rate Movements", (with Stefano Cavaglia), Journal of Banking and Finance, 20, pp. 179-188, (1996).

25. "Exchange Rate Returns, 'News' and Risk Premia", (with Kees Koedijk), Economics Letters, 50, pp. 127-134 (1996).

26. "The Dynamics of Short-Term Interest Rate Volatility Reconsidered", (with Kees Koedijk, François Nissen and Peter Schotman), European Finance Review 1, pp.105-130 (1997).

27. "Interest Expectations and Exchange Rate News" (with Stefano Cavaglia, Kees Koedijk and Willem Verschoor), Empirical Economics 23, pp. 525-534 (1998).

28. Book review on "Exchange Rate Economics" by Peter Isard, Cambridge University Press, Journal of Economic Literature 35, pp. 784-786 (1997).

29. “EMS Exchange Rate Expectations and Time-Varying Risk Premia”, (with Fred Nieuwland and Willem Verschoor), Economics Letters 60, pp. 351-355 (1998).

30. "Survey Data and the Interest Rate Sensitivity of US Bank Stock Returns" (with Harald A. Benink), Economic Notes 29, pp. 201-213 (2000).

31. “Exchange Risk Premia in the European Monetary System” (with Fred Nieuwland and Willem Verschoor), Applied Financial Economics 10, pp. 371-377 (2000).

32. “Measuring the Forward Foreign Exchange Risk Premium: Multi-Country Evidence from Unobserved Components Models”, Journal of International Financial Markets, Institutions, and Money 10, pp. 1-8 (2000).

33. “Editors’ Introduction to Risk Management”, Journal of Empirical Finance, 7, pp. v-vi (2000).

34. "Forward Foreign Exchange Rates and Expected Future Spot Rates", Applied Financial Economics 10, pp. 351-360 (2000).

35. “Exchange Risk Premia, Expectations Formation and “News” in the Mexican Peso/US Dollar Forward Exchange Market” (with Willem Verschoor), International Review of Financial Analysis 10, pp. 157-174 (special issue on Latin American financial markets) (2001).

36. “Scandinavian Forward Discount Bias and Risk Premia” (with Willem Verschoor), Economics Letters 73, pp. 65-72 (2001).

37. Comment on “The Term Structure of Forward Exchange Premiums

and the Forecastability of Spot Exchange Rates: Correcting the Errors” (with Michel van Tol), LIFE Working Paper (2002).

38. “Scandinavian Exchange Rate Expectations”, (with Willem Verschoor), Applied Economics Letters 9, pp. 111-116 (2002).

39. “Evidence on the Determinants of Time-Variation in Mutual Fund Style Exposures” (with Dennis Bams), LIFE Working Paper (2002).

40. "Risk Premia in the Term Structure of Interest Rates: A Panel Data Approach", (with Dennis Bams), Journal of International Financial Markets, Institutions, and Money 13, pp. 211-236 (2003).

41. “More Evidence on the Dollar Risk Premium in the Foreign Exchange Market” (with Dennis Bams and Kim Walkowiak), Journal of International Money and Finance, 23, pp. 271-282 (2004).

42. “Scale-Consistent Value-at-Risk” (with Thorsten Lehnert), Finance Research Letters, 1. pp. 127-134 (2004).

43. “Introduction to the Special Issue on Behavioral Finance” (with Werner F.M. De Bondt and Franz C. Palm), Journal of Empirical Finance, 13, pp. 423-427 (2004).

44. “Forecasting the Spot Exchange Rate with the Term Structure of Forward Premia: Multivariate Threshold Cointegration” (with Michel R. van Tol), LIFE Working Paper, 2006.

45. “Unit Root Testing in the Presence of Double-Threshold Nonlinearity” (with Michel R. van Tol), LIFE Working Paper, 2006.

46. “An Evaluation Framework for Alternative VaR Models” (with Dennis Bams and Thorsten Lehnert), Journal of International Money and Finance 24, pp. 944-958 (2005).

47. “Introduction to the Special Issue on International Finance” (with Franz Palm and Ingrid Werner), Journal of Empirical Finance 13, pp. 393-395 (2006).

48. “Foreign Exchange Rate Expectations: Survey and Synthesis" (with Ron Jongen and Willem Verschoor) Journal of Economic Surveys 22, pp. 140-165 (2008).

49. “Extreme U.S. Stock Market Fluctuations in the Wake of 9/11” (with Stefan Straetmans and Willem Verschoor), Journal of Applied Econometrics 23, pp. 17-42 (2008).

50. “Loss Functions in Option Valuation: A Framework for Model Selection**”,**

(with Dennis Bams and Thorsten Lehnert), forthcoming: Management Science (2009).

b. Publications in the Dutch language

51. "Pensioenverzekering? Een Financieel-Economische Beschouwing", Inaugural Lecture, Maastricht (1989), Van Gorcum, Assen/Maastricht, ISBN 90 232 2506 6.

52. "EMS Wisselkoersen", in: P. van Aalst, H. Berkman and N.L. van der Sar, (eds.), Financiering en Belegging, Erasmus Universiteit Rotterdam, pp. 259-282 (1990).

53. "Asset-allocatie Software: Inventarisatie en Beoordeling", Bedrijfskunde, 62, pp. 13-21 (with P.M.A. Eichholtz), (1990).

54. "Pensioenverzekering?", VBA Journaal, 1990-3.

55. "Pensioen onder Druk: Een Economische Analyse", published by the Stichting voor Ondernemingspensioenfondsen (OPF), (1991).

56. "Pensioen onder Druk", Tijdschrift voor Pensioenvraagstukken, February 1992, pp.1-2.

57. "Amsterdam Institute of Finance: Een Uniek Opleidingsinstituut voor de Haute Finance", Tijdschrift voor Bedrijfsadministratie, September 1992, pp. 223-225.

58. "De Moderne Portefeuille Theorie", in: J.C. Bartel et al. (ed.), Wetenschap, Management en Ondernemerschap, Stenfert Kroese/Martinus Nijhoff Publishers (1992).

59. "Transitie naar een Europese Monetaire Unie (EMU): Herintroductie van Kapitaalcontroles?" (with R.Beetsma), Het Financieele Dagblad, 25 February 1994.

60. "Moderne Portefeuilletheorie Pas na 30 jaar in Nederland Toegepast", Risico & Rendement - Compendium voor Financiële Markten, Kluwer Bedrijfswetenschappen (1995).

61. "De Rekenrente voor de Stichting Pensioenfonds ABP in het Kader van de Ontwerp Richtlijn Pensioenfondsen", ABP Onderzoeksrapport (1998).

62. "Een Variabele Rekenrente voor Pensioenfondsen" (with Theo Ooms), Economisch Statistische Berichten, 83, nr. 4171 (1998), pp. 752-760.

63. “Economic Value Added”, Tijdschrift voor Corporate Finance, (1999), pp. 3-4.

COURSES TAUGHT

Graduate, undergraduate, and executive courses in Corporate Finance and International Finance, Maastricht University, 1988 - current.

Executive Development courses at the Amsterdam Institute of Finance, Amsterdam, The Netherlands, 1990 - current.

International Financial Management course, MBA-program at INSEAD, Singapore, 2005.

Managing Value Creation course for senior Finance and Accounting staff at Philips Electronics N.V., Eindhoven, the Netherlands, Sao Paulo, Brazil, and Singapore, 1996-2002.

Project Finance course for executives at Swiss Re New Markets, Zürich, Switzerland, 1999.

Financial Risk Management courses for executives at ABN-AMRO Bouwfonds, Hoevelaken, The Netherlands, 1998.

Advanced Money and Banking honours course for undergraduate students at the Department of Economics and Statistics, National University of Singapore, 1997.

MBA courses in International Finance, Graduate School of Business, University of Chicago, 1993.

Corporate Finance course, European Executive Program, Zeist, The Netherlands, 1992.

MBA Course in International Finance, Solvay Business School, Universite Libre de Bruxelles, Brussels, Belgium, 1991-1994.

MBA courses in Corporate Finance and International Finance, London Business School, 1985 - 1988.

MBA courses in Corporate Finance and International Finance, Rotterdam School of Management, Erasmus University, Rotterdam, 1987 - 1991.

Portfolio Management course for employees of the ABP pension fund, Heerlen, the Netherlands, 1989.

Portfolio Management course for the Society of Investment Analysts (VBA), Amsterdam, the Netherlands, 1989.

PhD course in Empirical Finance, Tinbergen Institute, Erasmus University, Rotterdam, 1989.

Undergraduate course in International Finance, Catholic University of Leuven, Belgium, 1988.

Executive Development courses at the London Business School (Sloan Programme, Investment Management Programme, Corporate Finance Evening Programme), 1985 - 1988.

MBA courses in International Finance at the Graduate School of Business, University of Chicago, 1987.

PhD course in Time Series Analysis, London Business School, 1987.

International Investment Management, London-Stanford International Investment Management Programme, London, 1986 - 1987.

Security Analysis and Portfolio Management Programme, International Center for Monetary and Banking Studies, Geneva, Switzerland, 1986.

Corporate Finance course for employees of Midland Bank PLC, London, 1986.

EDITORIAL ACTIVITIES

Founding Editor, Journal of Empirical Finance (Elsevier).

Advisory Editor, Asia Pacific Journal of Finance (Wiley).

Advisory Editor, International Journal of Business, Management and Economics (Yasar University).

Associate Editor, Journal of International Financial Markets, Institutions and Money (Elsevier).

Associate Editor, European Financial Management (Blackwell).

Associate Editor, International Journal of Finance and Economics (Wiley).

Associate Editor, Risk Letters (Global EcoFinance).

Associate Editor, Tijdschrift voor Corporate Finance (NIBC, The Netherlands).

Associate Editor, Інвестиційний менеджмент та фінансові інновації

(‘Investment Management and Financial Innovations’, Business Perspectives, Ukraine).

Referee for:

Journal of Finance
Journal of Business and Economic Statistics
Journal of Money, Credit, and Banking
Journal of Forecasting
Journal of Applied Statistics
Journal of International Economics
Journal of International Money and Finance
Journal of Business
Journal of Economics
Empirical Economics
Economica
Journal of International Economics
European Economic Review
The Economic Journal
European Journal of Political Economy
International Journal of Forecasting
World Bank Economic Review
Journal of Economics and Business
Global Finance Journal
Journal of Macroeconomics
Economic Notes
Journal of Economic Integration
International Review of Economics and Finance
Southern Economic Journal
Applied Economics

Editor of special issues:

Special issue on ‘Risk Management’ (with C.G. Koedijk and F.C. Palm), Journal of Empirical Finance, 7 (2000), nos. 3-4.

Special issue on ‘Behavioral Finance’ (with W. De Bondt and F.C. Palm), Journal of Empirical Finance, 11 (2004), no.4.

Special issue on ‘International Finance’ (with F.C. Palm and I. Werner), Journal of Empirical Finance, 13 (2006), no. 4-5.

CONFERENCES ORGANISED

Program Chair and Local Organiser, Annual Meeting, European Finance Association (EFA), Maastricht, the Netherlands, August 2004.

Organiser, Journal of Empirical Finance Conference on International Finance (with F.C. Palm and I. Werner), Maastricht, the Netherlands, March 2005.

Organiser, Journal of Empirical Finance / LIFE Conference on Behavioral Finance (with W. De Bondt and F.C. Palm), Palma de Mallorca, October 2002.

Organiser, CEPR / Wharton / LIFE Conference on International Finance and Economic Activity (with B. Dumas, G. Hardouvelis, and R.C. Marston), Vouliagmeni, Greece, June 2000.

Organiser, Journal of Empirical Finance / LIFE Conference on Risk Management (with C.G. Koedijk and F.C. Palm), Algarve, Portugal, October 1999.

Organiser, Centre for Economic Policy Research (CEPR) Conference on International Finance, Maastricht, The Netherlands, May 1995.

Organiser, Centre for Economic Policy Research (CEPR) Conference on International Finance, Maastricht, The Netherlands, May 1993.

Organiser, Centre for Economic Policy Research (CEPR) Conference on International Finance, Madrid, Spain, October 1991.

Organiser, Centre for Economic Policy Research (CEPR) Summer Symposium on Financial Markets, Gerzensee, Switzerland, July 1990.

MEMBERSHIP OF PROFESSIONAL ORGANISATIONS

American Finance Association
European Finance Association
The Econometric Society
American Economic Association
European Economic Association
The Society for Financial Studies
Societé Universitaire Européenne de Recherches Financieres (SUERF)
Western Finance Association

SEMINARS

Selected presentations of research papers at the following institutions and conferences:

University of Chicago, Chicago, Illinois, USA.
London Business School, London, U.K.
INSEAD, Fontainebleau, France.
London School of Economics, London, U.K.
Centre for Economic Policy Research (CEPR), London, U.K.
Catholic University of Leuven, Leuven, Belgium.
Western Finance Association Meetings, Colorado Springs, Colorado, USA.
Econometric Society Summer Meetings, Durham, North Carolina, USA.
European Finance Association Meetings, Dublin, Ireland.
European Institute for Advanced Studies in Management, Brussels, Belgium.
Erasmus University, Rotterdam, The Netherlands.
European Finance Association Meetings, Istanbul, Turkey.
ABP Pension Fund, Heerlen, The Netherlands.
ESF/CEPR Workshop, Lausanne, Switzerland.
ESF/CEPR Summer Institute, Gerzensee, Switzerland.
Tilburg University, Tilburg, the Netherlands.
European Finance Association Meetings, Rotterdam, the Netherlands.
Maastricht University, Maastricht, the Netherlands.
ESF/CEPR Workshop on International Finance, Madrid, Spain.
Econometric Society European Meetings, Cambridge, U.K.
University of North Carolina, Chapel Hill, North Carolina, USA.
PACAP Finance Conference, Seoul, Korea
European Finance Association Meetings, Lisbon, Portugal.
American Finance Association Meetings, Anaheim, California, USA.
Latin American Meetings of the Econometric Society, Mexico City, Mexico.
PACAP Finance Conference, Hong Kong.
Bank of Portugal, Lisbon, Portugal.
Fundaçao Getulio Vargas, EAESP, São Paulo, Brazil.
European Finance Association Meetings, Brussels, Belgium .
Econometric Society European Meetings, Maastricht, the Netherlands.
Lancaster University, Lancaster, U.K.
American Finance Association, Washington, D.C., USA.
Global Finance Conference, Honolulu, Hawaii, USA.
The National University of Singapore, Singapore.
The Econometric Society Far Eastern Meeting, Singapore.
European Finance Association, Berlin, Germany.
Humboldt University, Berlin, Germany.
European Finance Association, Glasgow, Scotland.
American Finance Association, San Diego, California, USA.
European Finance Association, Maastricht, the Netherlands.
European Financial Management Association, Milan, Italy.
European Finance Association, Moscow, Russia.
European Finance Association, Zürich, Switzerland.
Mannheim University, Mannheim, Germany.
Financial Management Association Europe Annual Meeting, Barcelona, Spain.
European Financial Management Association, Vienna, Austria.
European Finance Association, Athens, Greece.

DOCTORAL DISSERTATIONS SUPERVISED (AS CHAIRMAN)

Rezaul M. Kabir, "Security Market Regulation: An Empirical Investigation of Trading Suspension and Insider Trading Restriction", 1991, Maastricht University.

Fred G.M.C. Nieuwland, "Speculative Markets Dynamics: An Econometric Analysis of Stock Market and Foreign Exchange Market Dynamics", 1993, Maastricht University.

Willem F.C. Verschoor, "Forward Exchange Market Dynamics: An Empirical Analysis of Expectations, Risk and Innovations in Forward Foreign Exchange", 1993, Maastricht University.

Piet M.A. Eichholtz, "Real Estate Diversification", 1994, Maastricht University.

Ronald J. Mahieu, "Financial Market Volatility: Statistical Models and Empirical Analysis", 1995, Maastricht University.

Harald A. Benink, "Financial Fragility", 1996, Maastricht University.

François Nissen, "International Financial Market Dynamics", 1997, Maastricht University.

Eugene Rebers, "Essays on Corporate Governance", 1998, Maastricht University.

Dennis Bams, "The Term Structure of Interest Rates: A Panel Data Analysis", 1999, Maastricht University.

Thorsten Lehnert, "Extreme Events in Financial Risk Management", 2002, Maastricht University.

Michel van Tol, "Beyond the Threshold: Theoretical and Empirical Nonlinear Time Series Econometrics of foreign Exchange Markets", 2005, Maastricht University.

Ron Jongen, "Expectations in Financial Economics", 2007, Maastricht University.