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Department of Economics and Business Economics
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Personal Information

Post-doctoral research fellow
Gender: Female
Citizenship: German
Place of Birth: Stuttgart (Germany)

Professional Experience

01/2011 – current CREATES, Aarhus (Denmark)
Aarhus University, School of Economics and Business
Post-doctoral Research Fellow
09/2007 – 10/2010 Maastricht University, Maastricht (The Netherlands)
School of Business and Economics
Full-term Employment as Ph.D. Candidate
09/2000 – 07/2002 Dresdner Bank AG, Stuttgart (Germany)
Apprenticeship
Certified Banker and Financial Assistant

Education

09/2006 – 04/2011 Maastricht University, Maastricht (The Netherlands)
METEOR Graduate School, Department of Finance
Ph.D. Student in Finance
Dissertation Title: "Persistent Risk Factors in Financial Markets"
Thesis Defended on April 1, 2011
Ph.D. advisor: Professor Peter Schotman
02/2010 – 05/2010 Duke University, Durham, NC (USA)
The Fuqua School of Business, Finance Area
Visiting Scholar
11/2008 – 12/2008, The Institute for Financial Research - SIFR, Stockholm (Sweden)
05/2009 Visiting Ph.D. Student
09/2006 – 08/2007 Maastricht University, Maastricht (The Netherlands)
Master of Philosophy (cum laude)
Economic and Financial Research
Thesis Title: "Short Rates with Long Memory: A Term-structure Model"
09/2005 – 08/2006 Maastricht University, Maastricht (The Netherlands)
Master of Science
Econometrics and Operations Research
Thesis Title: "A Subsampling Approach to Panel Cointegration Tests in the Presence of Cross-sectional Correlation"
09/2004 – 02/2005 Universidad Carlos III, Madrid (Spain)
Economics and Business Administration, Statistics
09/2002 – 08/2005 Maastricht University, Maastricht (The Netherlands)
Bachelor of Science
Econometrics and Operations Research
Thesis Title: "Estimating Equivalence Scales"
09/2000 – 07/2002 Kaufmännische Schule I Stuttgart, Stuttgart (Germany)
Vocational School
Dual-system Degree: Certified Banker and Financial Assistant (cum laude)

Teaching and Supervision Experience

Applied Time Series and Financial Econometrics (M.Sc. Economics at Aarhus University)
Function: Lecturer
1st semester 2011-2012
Empirical Finance (M.Sc. Economics at Aarhus University)

Function: Course Coordinator, Lecturer
2nd semester 2010-2011
Skills Training: Writing a Master Thesis (M.Sc. International Business at Maastricht University)
Function: Skills Coordinator, Tutor
2nd term 2009-2010
Financial Research Methods (M.Sc. International Business at Maastricht University)
Function: Course Coordinator, Tutor
1st and 3rd term 2007-2008, 1st and 3rd term 2008-2009
Corporate Finance (B.Sc. International Business at Maastricht University)
Function: Tutor
4th term 2006-2007
Financial Management and Policy (B.Sc. International Business at Maastricht University) Function: Tutor
2nd term 2006-2007
Supervision of Master Theses (M.Sc. International Business – Finance)
Co-reading of Master Theses (M.Sc. International Business – Finance)
Assessment/Supervision of Bachelor Theses
(B.Sc. International Business – Finance, B.Sc. in Mathematics-Economics)

Research Interests

Asset Pricing, Financial Econometrics, Long-memory Models, Fixed-income Finance, Real Estate Finance

Grants and Awards

METEOR International Travel Grant (2008)
Teaching Award of the Faculty of Economics, Finance Department (2007)
Grant of the Dutch Organization for Scientific Research (NWO) (2006)
METEOR Research Grant (2006)
Honorary Membership of the German Physics Society “Deutsche Physikalische Gesellschaft” (2000)