

Curriculum Vitae Dozenten

Professor Dr. Roland Füss



Gegenwärtige berufliche Tätigkeit und Position:

Inhaber des Stiftungslehrstuhls Union Investment Lehrstuhl Asset Management an der European Business School (EBS)

Kurzer Abriss des beruflichen Werdegangs:

| | |
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| 2009 | Ruf an die Zeppelin University, Friedrichshafen, Lehrstuhl für Ökonometrie |
| seit 2008 | European Business School (EBS), Inhaber des Stiftungslehrstuhls Union Investment Lehrstuhl Asset Management |
| 2003 - 2007 | Albert-Ludwigs-Universität Freiburg, Habilitation am Lehrstuhl für Finanzwirtschaft und Banken, Prof. Dr. Heinz Rehkugler und Lehrstuhl für Empirische Wirtschaftsforschung und Ökonometrie, Prof. Bernd Fitzenberger, Ph.D., Venia Legendi in BWL und Ökonometrie |
| 2000 - 2003 | Albert-Ludwigs-Universität Freiburg, Promotion, Abschlussnote: summa cum laude |
| 1993 - 1999 | Albert-Ludwigs-Universität Freiburg, Studium der Volkswirtschaftslehre |

Wichtige Veröffentlichungen der letzten drei Jahre:

BECHTEL, Michael M./FÜSS, Roland: Capitalizing on Partisan Politics: Expected Government Partisanship and Sector-Specific Redistribution in Germany. In: Journal of Money, Credit and Banking, 2009, forthcoming.

FÜSS, Roland/HILLE, Julia/RINDLER, Philipp/SCHMIDT, Jörg/SCHMIDT, Michael: From Rising Stars and Falling Angels: On the Relation between Performance and Ratings of European Mutual Funds. In: Journal of Wealth Management, 2009, accepted with minor revision.

ADAMS, Zeno/FÜSS, Roland: Macroeconomic Determinants of International Housing Markets. In: Journal of Housing Economics, 2009, DOI 10.1016/j.jhe.2009.10.005.

BING, Zhu/FÜSS, Roland/ROTTKE, Nico: The Predictive Power of Anisotropic Spatial Correlation Modeling in Housing Prices. In: Journal of Real Estate Finance and Economics, 2009, DOI 10.1007/s11146-

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- FÜSS, Roland/KAISER, Dieter G./STRITTMATTER, Anthony: Measuring Funds of Hedge Funds Performance Using Quantile Regressions: Do Experience and Size Matter? In: *Journal of Alternative Investments*, 12(2), 2009, 41–53.
- FÜSS, Roland/ADAMS, Zeno/KAISER Dieter G.: The Predictive Power of Value-at-Risk Models in Commodity Futures Markets, In: *Journal of Asset Management*, 2009, forthcoming.
- STEIN, Michael/FÜSS, Roland/DROBETZ, Wolfgang: Fixed Income Portfolio Allocation including Hedge Fund Strategies: A Copula Opinion Pooling Approach. In: *The Journal of Fixed Income*, 18(4), 2009, 78–91.
- Bechtel, Michael M./FÜSS, Roland (2008), When Investors Enjoy Less Policy Risk: Divided Government, Economic Policy Change, and Stock Market Volatility in Germany. 1970-2005. In: *Swiss Political Science Review*, 14(2), 287–314.
- FÜSS, Roland/BECHTEL, Michael: Partisan Politics and Stock Market Performance: The Effect of Expected Government Partisanship on Stock Returns in the 2002 German Federal Election. In: *Public Choice*, 135(3–4), 2009, 131–150.
- MORAWSKI, Jaroslaw/REHKUGLER, Heinz,/FÜSS, Roland: The Nature of Listed Real Estate Companies – Property or Equity Market? In: *Financial Markets and Portfolio Management*, 22(2), 2008, 101–126.
- FÜSS, Roland/KAISER, Dieter G./ADAMS, Zeno: Value at Risk, GARCH Modelling and the Forecasting of Hedge Fund Return Volatility. In: *Journal of Derivatives and Hedge Funds (formerly: Derivatives Use, Trading & Regulation)*, 13(1), 2007, 2–25.
- FÜSS, Roland/KAISER, Dieter G.: The Tactical and Strategic Value of Hedge Fund Strategies: A Cointegration Approach. In: *Financial Markets and Portfolio Management*, 21(1), 2007, 425–444.
- FÜSS, Roland/NOWAK, Alexandra A.: Venture Capital Cycles: Empirical Evidence from the USA. In: *Kredit und Kapital*, 39(2), 2006, 183–210.