

SEBASTIAN EBERT – CURRICULUM VITAE

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PERSONAL DETAILS

Born in Lahr/ Schwarzwald, Germany on September 30th, 1982 • German citizen • not married

EDUCATION

Bonn Graduate School of Economics (BGSE) , Bonn, Germany <i>Ph.D. Student in Quantitative Economics</i>	Oct. 2007 – Sep. 2011 (expected)
University of Technology Sydney (UTS) , Sydney, Australia <i>Visiting Research Fellow at the Quantitative Finance Research Center (QFRC)</i>	Oct. 2009 – Dec. 2009
Rheinische Friedrich-Wilhelms-Universität Bonn , Bonn, Germany <i>M.Sc. Economics (full-time two-year program), 1.1 “with highest honors”</i>	Oct. 2006 – Mar. 2009
Portland State University (PSU) , Portland, OR, USA <i>M.Sc. Statistics (full-time two-year program), US GPA 3.9 out of 4.0 (A)</i>	Sep. 2005 – Mar. 2007
Albert-Ludwigs-Universität Freiburg , Freiburg, Germany <i>B.Sc. Mathematics with Minor Physics (1.3)</i> <i>B.A. (Vordiplom) Economics (2.0)</i>	Oct. 2002 – Sep. 2005
Robert-Gerwig-Gymnasium , Hausach, Germany <i>Abitur (High school diploma), 1.2</i>	June 2002

PRIMARY RESEARCH INTERESTS

Finance, Decision Making under Uncertainty, Experimental Economics

RESEARCH PAPERS

1. “Testing for Prudence and Skewness Seeking” (with Daniel Wiesen)
2. “Treatment of Double Default Effects within the Granularity Adjustment for Basel II” (with Eva Lütkebohmert), to appear in the *Journal of Credit Risk*
3. “Improved Double Default Modeling in the Basel Framework – An Endogenous Asset Drop Model without Additional Correlation” (with Eva Lütkebohmert)
4. “Joint Measurement of Risk Aversion, Prudence and Temperance” (with Daniel Wiesen)
5. “Moment Characterization of Higher-Order Risk Preferences”

TEACHING

Rheinische Friedrich-Wilhelms-Universität Bonn , Department of Economics <ul style="list-style-type: none"> - Tutorial Undergraduate Descriptive Statistics, Winter 10/11, Prof. Dr. L. Imhof - Tutorial Undergraduate Mathematical Statistics, Summer 09/10, Prof. Dr. A. Kneip - Tutorial Undergraduate Descriptive Statistics, Winter 09/10, Prof. Dr. A. Kneip - Tutorial Undergraduate Mathematical Statistics, Summer 09, Prof. Dr. H. J. Werner - Tutorial Undergraduate Descriptive Statistics, Winter 08/09, Prof. Dr. H. J. Werner - Tutorial Undergraduate Mathematics (Analysis), Winter 07/08, Mr. K. Utikal, Ph.D. - Tutorial Undergraduate Finance, Summer 07, Prof. Dr. K. Sandmann 	Apr. 2007 – present
Portland State University , Department of Mathematics and Statistics <ul style="list-style-type: none"> - Lecturer for Undergraduate Linear Algebra - Lecturer for Undergraduate Calculus 	Jan. 2006 – June 2006
Albert-Ludwigs-Universität Freiburg , Departments of Mathematics and Economics, respectively <ul style="list-style-type: none"> - Tutorial Undergraduate/ Graduate Probability Theory, Summer 05, Prof. Dr. R. Lerche - Tutorial Undergraduate Microeconomics, Winter 04/05, Prof. T. Gehrig, Ph.D. 	Oct. 2004 – June 2005

SEBASTIAN EBERT (CONT.)

NON-ACADEMIC WORK EXPERIENCE

KPMG DTG AG Advisory, Financial Risk Management , Munich, Germany <i>Consulting Intern at a large investment bank working on a daily profit and loss statement</i>	July – Sep. 2007
Commerzbank AG (previously Dresdner Bank AG), Freiburg, Germany <i>Intern Private Wealth Management</i>	May – June 2004
Club 82 e.V. , Haslach, Germany <i>Employee and Member; Organizing vacations for handicapped people in summers 02, 03, 07 (16 days each) and New Year 04/05 (9 days)</i>	2002 – present

SELECTED CONFERENCES, TALKS, WORKSHOPS, SUMMER SCHOOLS ETC.

Campus for Finance Research Conference 2011, Vallendar, Germany, paper to be presented: No. 5	Jan. 2011
LMU Munich, LMU Excellent Symposium: Risk measures and risk attitudes (invited), paper to be presented: No. 4	Dec. 2010
EBIM Doctoral Workshop (invited), Bielefeld, presented paper No. 5	Nov. 2010
University of Bonn, BGSE Micro-Workshop, presented paper No. 4	Nov. 2010
6 th Bachelier World Congress, Toronto, Canada, presented paper No. 3	June 2010
3 rd Financial Risks International Forum, Paris, France, presented paper No. 3	Mar. 2010
University of Freiburg, invited visit, presented papers No. 1 & 4	Feb. 2010
University of Bonn, Finance and Insurance Seminar: “Double Default and General Dependency Modeling in Basel II”	Jan. 2010
Sino-German Workshop, University of Bonn, presented papers No. 1 & 4	Jan. 2010
Campus for Finance Research Conference 2010, Vallendar, Germany, accepted paper No. 2	Jan. 2010
22 nd Australasian Banking and Finance Conference, Sydney, Australia, presented paper No. 3	Dec. 2009
Quantitative Methods in Finance Conference, Sydney, Australia, presented paper No. 2	Dec. 2009
German Finance Association, 16 th Annual Meeting, Frankfurt, presented paper No. 2	Oct. 2009
University of Bonn, Topics Course in Experimental Economics, presented paper No. 1	May 2009
University of Bonn, BGSE Micro-Workshop, presented paper No. 2	May 2009
EDP Jamboree, London School of Economics, London, UK, presented paper No. 1	Apr. 2009
8 th Winter School on Mathematical Finance, University of Amsterdam, Lunderen, The Netherlands	Jan. 2009
Sino-German Summer School on Experimental Economics, Chengdu, China	Oct. 2008
Campus of Excellence e.V., Summer School on German Education Policy, Bayreuth, Alpach (Austria), Berlin	Sep. 2008
Booz&Company, Case Study Seminar, Bilbao, Spain	Apr. 2008
“Finance, Insurance, Stochastics”, Workshop, Hausdorff Center, Bonn	Feb. 2008
Boston Consulting Group, Case Study Seminar, Munich and Lienz, Austria	Mar. 2007
Fulbright Seminar on Environmental Problem Solving, San Francisco, CA, USA	Mar. 2006
McKinsey&Company, Case Study Seminar, Miami, FL, USA	Nov. 2005

MISCELLANEA

IT skills	Microsoft Office, S-Plus, R, Stata, Matlab, Minitab, LaTeX
Languages	German (native) and English
CFA Studies	Pass on the June 2010 Level I Exam
Referee	Campus for Finance Research Conference 2011
Awards	<ul style="list-style-type: none"> - Scholarship of the German CFA Society to take the June 2010 Level I Exam - Heinrich Hertz-Scholarship for studies at UTS (2009) - BGSE Doctoral Scholarship, funded by the German Universities Excellence Initiative and the German Science Foundation DFG (2007 – 2011) - Baden-Wuerttemberg Scholarship and Fulbright Travel Scholarship for studies at PSU (Sep. 2005 – June 2006) - Free membership in the German Physics Science Foundation DPG (June 2002 – May 2003) - e-fellows.net Scholarship (since June 2002) - Ferry-Porsche Award of PORSCHE AG (June 2002)