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Research Websites:

https://ideas.repec.org/e/pfs2.html

http://papers.ssrn.com/sol3/cf_dev/AbsByAuth.cfm?per_id=379221

https://www.researchgate.net/profile/Roland_Fuess

Education and Academic Qualification

Faculty of Economics and Behavioral Sciences, University of Freiburg, Habilitation (Venia Legendi: Business Administration and Econometrics), December 2007.

Faculty of Economics and Behavioral Sciences, University of Freiburg, Dissertation (summa cum laude), November 2003.

University of Freiburg, Germany, Degree Studies in Economics, November 1999.

University of Applied Science, Lörrach, Germany, Degree Studies in Business Administration, October 1993.

Studying Painting at the Academy of Arts Dusseldorf, Prof. Gerhard Richter, October 1988 - August 1990.

Employment and Professional Experience

Professor of Real Estate Finance; University of St.Gallen, Switzerland, August 2012 - present.

International Professor of Financial Econometrics (Part-Time), Caledonian Business School, Glasgow Caledonian University, November 2010 - December 2013.

Appointment to Professorship in Econometrics; Zeppelin University Friedrichshafen, Germany - Rejection of Appointment, November 2009.

Professor of Finance, EBS Universität für Wirtschaft und Recht, EBS Business School, Department of Finance, Accounting & Real Estate, January 2008 - July 2012.

Assistant Professor, Department of Applied Econometrics (Prof. Bernd Fitzenberger, Ph.D.) and Department of Banking and Finance (Prof. Dr. Heinz Rehkugler), University of Freiburg, April 2007 - December 2007.

Research Assistant and Assistant Professor at the Department of Empirical Research and Econometrics (Prof. Dr. Siegfried Hauser), University of Freiburg, January 2000 - March 2007.

Other Professional Positions and Fellowships

Weimer School Fellow, Homer Hoyt Institute, North Palm Beach, Florida, FL, USA, January 2020 - present.

Scientific Advisory Board, Fahrländer Partner, Zurich, October 2019 - present.

Advisory Board, EHL's Real Estate, Finance & Economics (REFE) Institute, Lausanne, November 2018 - present.

Member of the Board, REIDA - Real Estate Investment Data Association, Zurich, November 2014 - present.

Member of the Art Commission at the University of St.Gallen, November 2012 - present.

Research Associate, ZEW - Centre for European Economic Research, Mannheim, Germany, November 2011 - present.

Visiting Positions

Guest Researcher, NTNU Business School, Trondheim, Norway, since January 2018.

Working Sabbatical, St.Gallen Insitute of Management in Asia, Singapore, June 2014 - September 2014.

University of Saarbrücken (UdS), Saarbrücken, Germany, Winter Term 2013/14.

National University of Singapore (NUS), Department of Real Estate, SG, March 2012 - April 2012.

ICMA Centre, University of Reading, UK, May 2011 - August 2011.

Fields of Research Interest

Applied Financial Econometrics, Empirical Asset Pricing, Real Estate Finance and Economics, Risk Management.

Research Grants

Swiss Federal Office of Energy (SFOE), Research Program EWG, Impact of Selected Small and Large Scale Energy Infrastructure on Real Estate Prices, 180,000 CHF, 2019-2021.

Real Estate Research Institute (RERI) Research Grant 2014, An Information-based Pricing Factor in International Commercial Real Estate Markets, 12,000 USD, 2014-2015.

Basic Research Fund of Swiss Institute of Banking and Finance (s/bf), Association for the Advancement of the Swiss Institute of Banking and Finance, 20,000 CHF (2013, 2014, 2015)

Basic Research Fund of University of St.Gallen, The Fundamentals of Risk and Return Co-movements and Spillovers of Real Estate Investment Trusts (REITs), 100,000 Swiss francs, 2013-2014.

STOXX Ltd., Risk Control Asset Allocation Strategy, 20,000 euros, 2012.

Deutsche Börse, Price Discovery Process in Ultra-high Frequency Data, 70,000 euros, 2011-2012.

Union Investment, Sponsoring of the Chair, 2008-2012.

Research

Academic Publications in Refereed Journals

Fischer, Marcel, Roland Füss, and Simon Stehle (2020), Local House Price Comovements. ***Real Estate Economics***, forthcoming.

Das, Prashant, Roland Füss, Benjamin Hanle, and Isabel N. Russ (2020), The Cross-Over Effect of Irrational Sentiments in Housing, Commercial Property, and Stock Markets. ***Journal of Banking and Finance***, forthcoming.

Fuchs, Florian, Roland Füss, Tim Jenkinson, and Stefan Morkoetter (2020), Winning a Deal in Private Equity: Do Educational Ties Matter? ***Journal of Corporate Finance***, forthcoming.

Füss, Roland, Ferdinand Mager, Michael Stein, and Lu Zhao (2018), Financial Crises, Price Discovery, and Information Transmission: A High-Frequency Perspective, ***Financial Markets and Portfolio Management***, Vol. 32, No. 4, 333-365 (Lead article).

Füss, Roland, Markus Grabellus, Ferdinand Mager, and Michael Stein (2018), Something in the Air: Information Density, Surprises, and Price Jumps, ***Journal of International Financial Markets, Institutions & Money***, Vol. 53, March, 50-75 (awarded research price by DekaBank's IQ-KAP Institute).

Adams, Zeno, Roland Füss, and Thorsten Glück (2017), Are Correlations Constant? Empirical and Theoretical Results on Popular Correlation Models in Finance, ***Journal of Banking and Finance***, Vol. 84, No. 11, 9-24.

Aepli, Matthias D., Roland Füss, Tom Erik S. Henriksen, and Florentina Parachiv (2017), Modelling the Multivariate Dynamic Dependence Structure of Commodity Futures Portfolios, ***Journal of Commodity Markets***, Vol. 6, No. 1, 66-87.

Füss, Roland, Ulrich Hommel, and Jan-Carl Plagge (2016), Determinants of Liquidity (Re-)Allocation and the Decision to Cross-List or Cross-Delist, ***International Journal of Finance and Economics***, Vol. 21, No. 4, 447-471.

Füss, Roland, and Jan Koller (2016): The Role of Spatial and Temporal Structure for Residential Rent Predictions, ***International Journal of Forecasting***, Vol. 32, No. 4, 1352-1368.

Füss, Roland, Thomas Gehrig, and Philipp Rindler (2016), Changing Risk Perception and the Time-Varying Price of Risk, ***Review of Finance***, Vol. 20, No. 4, 1549-1585.

Roland Füss, and Joachim Zietz (2016), The Economic Drivers of Differences in House Price Inflation Rates across MSAs, ***Journal of Housing Economics***, Vol. 31, No. 1, 35-53.

Füss, Roland, Steffen Mahringer, and Marcel Prokopczuk (2015), Electricity Derivatives Pricing with Forward-Looking Information, ***Journal of Economic Dynamics and Control***, Vol. 58, September, 34-57.

Adams, Zeno, Roland Füss, and Felix Schindler (2015), The Sources of Risk Spillovers among U.S. REITs: Financial Characteristics and Regional Proximity, ***Real Estate Economics***, Vol. 43, No. 1, 67-100.

Adams, Zeno, Roland Füss, and Reint Gropp (2014), Spillover Effects among Financial Institutions: A State-Dependent Sensitivity Value-at-Risk Approach, ***Journal of Financial and Quantitative Analysis***, Vol. 49, No. 3, 575-598.

Füss, Roland, Felix Miebs, and Fabian Trübenbach (2014), A Jackknife-Type Estimator for Portfolio Revision, ***Journal of Banking and Finance***, Vol. 43, No. 6, 14-28.

Füss, Roland, Ulrich Hommel, and Jan-Carl Plagge (2014), Valuation Effects of Termination of Cross-Listings, ***Journal of Financial Perspectives***, Vol. 2, No. 1, 177-193.

Füss, Roland, Ferdinand Mager, and Lu Zhao (2014), The Effect of Macroeconomic News and Monetary Policy Announcements on U.S. REIT and Stock Prices, ***Real Estate Finance***, Vol. 30(4), 142-154 (Lead article).

Zhu, Bing, Roland Füss, and Nico Rottke (2013), Spatial Linkages in Returns and Volatilities among U.S. Regional Housing Markets, ***Real Estate Economics***, Vol. 41, No. 1, 29-64 (one of journal's most downloaded article in 2013).

Adams, Zeno, Roland Füss, and Volker Wohlschieß (2012), Investment Choice and Performance Potential in the Mutual Fund Industry, ***Journal of Asset Management***, Vol. 13, No. 2, 84-101.

Füss, Roland, Johannes Richter, and Matthias Thomas (2012), Excess Return Sources of Active Property Management: A Case Study, ***Journal of Property Investment and Finance***, Vol. 30, No. 4, 354-374.

Adams, Zeno, and Roland Füss (2012), Disentangling the Short and Long-Run Effects of Occupied Stock in the Rental Adjustment Process, ***Journal of Real Estate Finance and Economics***, Vol. 44, No. 4, 570-590.

Füss, Roland, and Denis Schweizer (2012), Short and Long-term Interactions between Venture Capital Returns and the Macroeconomy: Evidence for the United States, ***Review of Quantitative Finance and Accounting***, Vol. 38, No. 3, 391-410.

Füss, Roland, Michael Stein, and Joachim Zietz (2012), A Regime-Switching Approach to Modeling Rental Prices of U.K. Real Estate Sectors, ***Real Estate Economics***, Vol. 40, No. 1, 317-350.

Füss, Roland, and Olena Nikitina (2011), Explaining Yield Curve Dynamics, ***Journal of Fixed Income***, Vol. 20, No. 3, 68-87.

Füss, Roland, Ferdinand Mager, Holger Wohlenberg, and Lu Zhao (2011), The Impact of Macroeconomic Announcements on Implied Volatility, ***Applied Financial Economics***, Vol. 21, No. 21, 1571-1580.

Richter, Johannes, Matthias Thomas, and Roland Füss (2011), German Real Estate Return Distributions: Is There Anything Normal? ***Journal of Real Estate Portfolio Management***, Vol. 17, No. 2, 161-179.

Zhu, Bing, Roland Füss, and Nico Rottke (2011), The Predictive Power of Anisotropic Spatial Correlation Modeling in Housing Prices, ***Journal of Real Estate Finance and Economics***, Vol. 42, No. 4, 542-565.

Füss, Roland, Nico Rottke, and Joachim Zietz (2011), What Drives CEOs to Take on More Risk? Some Evidence from the Laboratory of REITs, ***Journal of Applied Corporate Finance***, Vol. 23, No. 1, 80-94.

Schindler, Felix, Nico Rottke, and Roland Füss (2010), Testing the Predictability and Efficiency of Securitized Real Estate Markets, ***Journal of Real Estate Portfolio Management***, Vol. 16, No. 2, 159-179.

Bechtel, Michael M., and Roland Füss (2010), Capitalizing on Partisan Politics: The Political Economy of Sector-Specific Redistribution in Germany, ***Journal of Money, Credit and Banking***, Vol. 42, No. 2-3, 203-235 (Lead article).

Füss, Roland, Zeno Adams, and Dieter Kaiser (2010), The Predictive Power of Value-at-Risk Models in Commodity Futures Markets, ***Journal of Asset Management***, Vol. 11, No. 4, 244-260.

Adams, Zeno, and Roland Füss (2010), Macroeconomic Determinants of International Housing Markets, ***Journal of Housing Economics***, Vol. 19, No. 1, 38-50 (one of journal's most downloaded article in 2014).

Füss, Roland, Dieter G. Kaiser, and Anthony Strittmatter (2009), Measuring Funds of Hedge Funds Performance Using Quantile Regressions: Do Experience and Size Matter?, ***Journal of Alternative Investments***, Vol. 12, No. 2, 41-53.

Stein, Michael, Roland Füss, and Wolfgang Drobetz (2009), Fixed Income Portfolio Allocation Including Hedge Fund Strategies: A Copula Opinion Pooling Approach, ***Journal of Fixed Income***, Vol. 18, No. 4, 78-91.

Bechtel, Michael M., and Roland Füss (2008), When Investors Enjoy Less Policy Risk: Divided Government, Economic Policy Change, and Stock Market Volatility in Germany. 1970-2005, ***Swiss Political Science Review***, Vol. 14, No. 2, 287-314.

Füss, Roland, and Michael M. Bechtel (2008), Partisan Politics and Stock Market Performance: The Effect of Expected Government Partisanship on Stock Returns in the 2002 German Federal Election, ***Public Choice***, Vol. 135, No. 3-4, 131-50.

Morawski, Jaroslaw, Heinz Rehkugler, and Roland Füss (2008), The Nature of Listed Real Estate Companies - Property or Equity Market?, ***Financial Markets and Portfolio Management***, Vol. 22, No. 2, 101-126.

Füss, Roland, and Dieter G. Kaiser (2007), The Tactical and Strategic Value of Hedge Fund Strategies: A Cointegration Approach, ***Financial Markets and Portfolio Management***, Vol. 21, No. 1, 425-444.

Füss, Roland, Dieter G. Kaiser, and Zeno Adams (2007), Value at Risk, GARCH Modelling and the Forecasting of Hedge Fund Return Volatility, ***Journal of Derivatives and Hedge Funds*** (formerly ***Derivatives Use, Trading & Regulation***), Vol. 13, No. 1 (May), 2-25.

Füss, Roland, and Alexandra A. Nowak (2006), Venture Capital Cycles: Empirical Evidence from the USA, ***Kredit und Kapital***, Vol. 39, No. 2, 183-210.

Füss, Roland (2005), Financial Liberalization and Stock Price Behaviour in Asian Emerging Markets, ***Economic Change and Restructuring*** (formerly ***Economics of Planning***), Vol. 38 (March), No. 1, 37-62.

Business and Professional Publications in *Refereed* Journals

Füss, Roland, Markus Grabellus, Ferdinand Mager, and Jan-Carl Plagge (2014), How Risk-Return-Efficient are Target Risk Strategies? ***The Journal of Index Investing***, Vol. 4, No. 4, 33-42.

Füss, Roland, and Felix Schindler (2011), Diversifikationsvorteile verbriefter Immobilienanlagen in einem Mixed-Asset-Portfolio, ***Perspektiven der Wirtschaftspolitik***, Vol. 12, No. 2, 170-191.

Drobetz, Wolfgang, Roland Füss, and Michael Stein (2010), Fixed-Income Hedge-Funds-Strategien in Bondportfolios: Eine Anwendung des Copula-Opinion-Pooling-Ansatzes, ***Bank-Archiv - Zeitschrift für das gesamte Bank- und Börsenwesen (Journal of Banking and Financial Research)***, Vol. 58, No. 2, 103-110.

Füss, Roland, Julia Hille, Philipp Rindler, Jörg Schmidt, and Michael Schmidt (2010), From Rising Stars and Falling Angels: On the Relation between Performance and Ratings of European Mutual Funds, ***Journal of Wealth Management***, Vol. 13, No. 1, 75-90.

Bossert, Thomas, Roland Füss, Philipp Rindler, and Christoph Schneider (2010), How "Informative" is the Information Ratio to Evaluate Mutual Fund Managers?, ***Journal of Investing***, Vol. 19, No. 1, 67-81.

Wölfle, Marco, and Roland Füss (2009), A Higher-Moment CAPM of Korean Stock Returns, ***International Journal of Trade and Global Markets***, Vol. 3, No. 1, 24-51.

Füss, Roland, and Achim Hecker (2008), Profiling White-Collar Crime: Evidence from German-Speaking Countries, ***Corporate Ownership and Control***, Vol. 5, No. 4 (Summer), 149-161.

Hecker, Achim, Roland Füss, and Stephan Gundel (2008), Relevanz, Charakteristika und Klassifikation wirtschaftskrimineller Delikte, ***Zeitschrift Führung und Organisation***, 03/2008, 143-149.

Füss, Roland, Christian Hoppe, and Dieter G. Kaiser (2007), Die Benchmark-Problematik von Commodity-Futures-Indizes, ***Finanz Betrieb***, 11/2007, 682-700.

Füss, Roland (2007), Die Prognose von Immobilienpreisen mit Hilfe von ARIMA-Modellen - Eine vergleichende Studie für den britischen und US-amerikanischen Gewerbeimmobilienmarkt, ***Zeitschrift für Immobilienökonomie*** *(German Journal of Property Research)*, 01/2007, 21-42.

Füss, Roland, and Achim Hecker (2006), Die Zusammenarbeit zwischen Interner Revision und externen Abschlussprüfern: Anforderungen, Nutzen und realisierbare Formen, ***Zeitschrift für Corporate Governance***, Vol. 1, No. 3, 104-110.

Füss, Roland, Achim Hecker, and Stephan Gundel (2006), Korruption − Ursachen, Formen und Konsequenzen, ***ZIR - Zeitschrift Interne Revision***, No. 02/2006 (April), 46-50.

Füss, Roland, and Björn Lenzner (2006), Die Vorteilhaftigkeit von Dividendenstrategien, ***Finanz Betrieb***, 02/2006, 126-136.

Hecker, Achim, and Roland Füss (2006), Die Interne Revision im deutschen Mittelstand − Eine empirische Bestandsaufnahme, ***Zeitschrift für Corporate Governance***, Vol. 1, No. 2, 67-71.

Füss, Roland, Heinz Rehkugler, and Wolfgang Disch (2005), Fund of Hedge Funds: Portfolioallokation und Performance, ***Bank-Archiv - Zeitschrift für das gesamte Bank- und Börsenwesen (Journal of Banking and Financial Research)***, Vol. 53, No. 4, 249-258.

Füss, Roland, and Frank Herrmann (2005), Long-term Interdependence between Hedge Fund Strategies and Stock Market Indices, ***Managerial Finance***, Vol. 31, No. 12 (December), 29-45.

Füss, Roland, Heinz Rehkugler, and Wolfgang Disch (2005), Hedge Funds als Anlagealternative: Chancen und Risiken, ***Finanz Betrieb***, 01/2005, 40-56.

Business and Professional Publications in *Non-Refereed* Journals

Adams, Zeno, Roland Füss, and Volker Wohlschieß (2012), Steigerung des Anlageerfolges durch horizontale und vertikale Diversifikation, *absolut report*, No. 64, 01/2012, 52-59.

Füss, Roland, and Anthony Strittmatter (2009), Einflussfaktoren auf die Performance von Dach-Hedgefonds, *Zeitschrift für das gesamte Kreditwesen*, Vol. 62, No. 8 (April), 371-374.

Füss, Roland, Christian Hoppe, and Dieter G. Kaiser (2007), Heterogenität von Commodity-Futures-Indizes, *absolut report*, No. 40, 5/2007, 48-55.

Füss, Roland, Dieter G. Kaiser, and Markus Praß (2006), Ertragskomponenten von Commodity-Futures-Indizes, *Zeitschrift für das gesamte Kreditwesen*, Vol. 59, No. 22 (November), 1214-1218.

Füss, Roland, and Dieter G. Kaiser (2006), Was Investoren über Hedge Fonds wissen sollten, *Derivate Magazin*, 04/2006 (September-November), 34-39.

Füss, Roland (2006), Variance-Ratio-Test zur Überprüfung der Random-Walk- und Informationseffizienzhypothese, *Das Wirtschaftsstudium WISU*, 05/06, 663-669.

Hauser, Siegfried, and Roland Füss (2003), Nichtparametrische Testverfahren II, *Das Wirtschaftsstudium WISU*, 12/03, 1544-1553.

Hauser, Siegfried, and Roland Füss (2003), Nichtparametrische Testverfahren I, *Das Wirtschaftsstudium WISU*, 11/03, 1417-1424.

Hauser, Siegfried, and Roland Füss (2003), Portfoliostrategien im Zuge europäischer Finanzmarktintegration: Eine clusteranalytische Untersuchung von Korrelationsstrukturen am Beispiel ausgewählter Aktienmärkte, *Wirtschaftswissenschaftliches Studium WiSt*, 10/2003 (October), 571-581.

Publications in Selected Volumes

Füss, Roland, Steffen Mahringer, and Marcel Prokopczuk (2020), *Electricity Market Coupling in Europe: Status Quo and Future Challenges*, in: Stéphane Goutte and Duc Khuong Nguyen (eds.), Handbook of Energy Finance: Theories, Practices and Simulations, World Scientific 2020, pp. 93-120.

Füss, Roland, Dieter G. Kaiser, and Felix Schindler (2016), *Dynamic Linkages between Hedge Funds and Traditional Financial Assets: Evidence from Emerging Markets*, in: Sabri Boubaker, Bonnie G. Buchanan, and Duc Khuong Nguyen (eds.), Risk Management in Emerging Markets: Issues, Framework and Modeling, Emerald Group Publishing, Chapter 17, 541-581.

Ahrens, Frieder, Roland Füss, and Sevtap Kestel (2013), *A Bayesian Pricing Model for CAT Bonds*, in: Alberto Adrego Pinto and David Zilberman (eds.), Modelling, Optimization and Bioenergy, Springer, Chapter 4, 43-63.

Adams, Zeno, and Roland Füss (2012), *Modellierung von Risiko-Spillovers in Mixed-Asset-Portfolios*, in: Roman Frick, Pascal Gantenbein und Peter Reichling (Hrsg.), Asset Management - Festschrift für Prof. Dr. Klaus Spremann zur Emeritierung, Bern, Stuttgart und Wien: Haupt Verlag, 493-506.

Füss, Roland, and Dieter G. Kaiser (2013), *Alternative Investments*, in: H.J. Hockmann and F. Thießen (eds.), Investment Banking, Stuttgart: Schäffer-Poeschel, 3rd ed., forthcoming.

Füss, Roland, and Sarah Müller (2013), *The Past, Present, and Future of Hedge Funds*, in: H.K. Baker and G. Filbeck (eds.), Portfolio Theory and Management, Oxford et al.: Oxford University Press, Chapter 27, 604-637.

Bossert, Thomas, and Roland Füss (2011), *Die Leistungsbeurteilung von Portfoliomanagern*, in: Volker Heinke, Werner Krämer, and Bettina Nürk (Hrsg.), Handbuch für Investmentfonds für institutionelle Anleger, Bad Soden/Ts.: Uhlenbruch Verlag GmbH, 821-856.

Adams, Zeno, Roland Füss, Philipp Grüber, Ulrich Hommel, and Holger Wohlenberg (2011), *Estimating the APT Factor Sensitivities Using Quantile Regression*, in: G. Gregoriou and R. Pascalau (eds.), Nonlinear Financial Econometrics: Forecasting Models, Computational and Bayesian Models, Houndsmills, Basingstoke, Hants: Palgrave Macmillan, 18-27.

Adams, Zeno, Roland Füss, Thorsten Glück, Jana Lenz, and Rolf Tilmes (2011), *Ansätze zur Optimierung eines Portfolios - Warum (nicht) Markowitz?*, in: Roland Eller (ed.), repeat-Jahrbuch Treasury und Private Banking 2011, Potsdam: ohne Verlag, 151-181.

Füss, Roland, Thorsten Glück, and Rolf Tilmes (2009), *Univariate und Multivariate Modellierung täglicher Volatilitäten von Rohstoff-Futures*, in: Roland Eller (ed.), Risikomanagement bei Rohstoffen, Wiesbaden: Gabler-Verlag 2009, 425-441.

Anson, Mark J.P., Frank J. Fabozzi, Roland Füss, and Dieter G. Kaiser (2009), *Alternative Assets*, in: Frank J. Fabozzi (ed.), Institutional Investment Management - Equity and Bond Portfolio Strategies and Applications, Hoboken, New Jersey: John Wiley & Sons, 767-808.

Adams, Zeno, and Roland Füss (2009), *VaR Performance Criterion (VPC): A Performance Measure for Evaluating Value at Risk Models*, in: Greg N. Gregoriou (ed.), The VaR Implementation Handbook, New York et al.: MacGraw-Hill, 105-119.

Füss, Roland, Michael Stein, and Dieter G. Kaiser (2009), *The Strategies of Hedge Funds and Robust Bayesian Portfolio Allocation in Fixed-Income Markets*, in: Greg N. Gregoriou and Christian Hoppe (eds.), The Handbook of Credit Portfolio Management, New York et al.: McGraw-Hill, 325-348.

Bechtel, Michael M., Christian Fahrholz, Roland Füss, Sonja Hämmer, and Gerald Schneider (2009), *Globalisierung, Innenpolitik und Finanzmärkte*, in: Gerald Schneider, Michael Bechtel and Christian Fahrholz (eds.), *Krieg, Kooperation, Kursverlauf: Die Internationale Politische Ökonomie von Finanzmärkten*, Wiesbaden: VS Verlag für Sozialwissenschaften (GWV), 125-159.

Fabozzi, Frank J., Roland Füss, and Dieter G. Kaiser (2008), *The Fundamentals of Commodity Investments*, in: Frank J. Fabozzi (ed.), Handbook of Finance, Vol. 1, Financial Markets and Instruments, New York: John Wiley & Sons, 593-603.

Füss, Roland (2008), *CRB (Commodity Research Bureau), Conversion Factors, Crude Oil Market, Price Discovery, Soft Commodities*, in: Greg N. Gregoriou (ed.), Encyclopedia of Alternative Investments, Boca Raton, London and New York: Chapman & Hall, 91-93, 105-107, 129-130, 363-364, 434-436.

Fabozzi, Frank J., Roland Füss, and Dieter G. Kaiser (2008), *A Primer on Commodity Investing*, in: Frank J. Fabozzi, Roland Füss, and Dieter G. Kaiser (eds.), The Handbook of Commodity Investing, New York: John Wiley & Sons, 3-37.

Füss, Roland, Christian Hoppe, and Dieter G. Kaiser (2008), *Review of Commodity Futures Performance Benchmarks*, in: Frank J. Fabozzi, Roland Füss, and Dieter G. Kaiser (eds.), The Handbook of Commodity Investing, New York: John Wiley & Sons, 169-202.

Adams, Zeno, Roland Füss, and Dieter Kaiser (2008), *Commodities and the Macroeconomy*, in: Frank J. Fabozzi, Roland Füss, and Dieter G. Kaiser (eds.), The Handbook of Commodity Investing, New York: John Wiley & Sons, 87-112.

Hecker, Achim, and Roland Füss (2008), *Inside Stakeholders*, in: A.N. Kostyuk, U.C. Braendle, and R. Apreda (eds.), Corporate Governance, Ukraine: Virtus Interpress, 108-116.

Füss, Roland, and Dieter G. Kaiser (2007), *Rohstoffe*, in: H.J. Hockmann and F. Thießen (eds.), Investment Banking, Stuttgart: Schäffer-Poeschel, 2nd ed., 495-506.

Füss, Roland, Heinz Rehkugler, Dieter G. Kaiser, and Irina Butina (2006), *Long-term Co-movements between Hedge Funds and Financial Asset Markets*, in: Greg N. Gregoriou and Dieter G. Kaiser (eds.), Hedge Funds and Managed Futures - The Handbook for Institutional Investors, London: Risk Books, 397-428.

Füss, Roland and Heinz Rehkugler (2006), *Modellierung von Volatilitäten für Hedge-Funds-Strategien*, in: Michael Busack und Dieter G. Kaiser (Hrsg.), Handbuch Alternative Investments, Wiesbaden: Gabler-Verlag, 343-369.

Füss, Roland and Heinz Rehkugler (1998), *Kundenorientierung als modernes Konzept des Depotmanagements*, in: Jochen M. Kleeberg and Heinz Rehkugler (eds.), Handbuch Portfoliomanagement, Bad Soden/Ts.: Uhlenbruch Verlag, 127-162.

Published and Unpublished Working Papers

Abaecherli, Samuel, Roland Füss, Wei Lin, and Jon Olaf Olaussen (2020), The Pricing Implications of Housing Location *unpublished Working Paper*, University of St.Gallen and NTNU Business School, St. Gallen and Trondheim.

Fuchs, Florian, Roland Füss, Tim Jenkinson, and Stefan Morkoetter (2019), Should Investors Care Where Their Private Equity Managers Went to School? *unpublished Working Paper*, University of St.Gallen, St. Gallen.

Birkeland, Kristoffer B., Allan D. D'Silva, Roland Füss, and Are Oust (2019), The Predictability of House Prices: "Man Against the Machine´´*unpublished Working Paper*, University of St.Gallen and NTNU Business School, St. Gallen and Trondheim.

Roland Füss, Oliver Lerbs, and Alois Weigand (2019): Do Local Governments Tax Homeowner Communities Differently? *unpublished Working Paper*, University of St.Gallen and ZEW Mannheim, St. Gallen and Mannheim.

Füss, Roland, Jan Koller, and Alois Weigand (2019), Best Land Use with Negative Externalities: Determining Land Values from Residential Rents. *unpublished Working Paper*, University of St.Gallen, St. Gallen.

Fecht, Falko, Roland Füss, Philipp Rindler, and Wei Lin (2019), Corporate Transparency and Bond Liquidity, *published Working Paper*, University of St.Gallen, School of Finance Working Paper No. 2014/04, St. Gallen.

Füss, Roland, and Daniel Ruf (2018), Office Market Interconnectedness and Systemic Risk Exposure *unpublished Working Paper*, University of St.Gallen, St. Gallen.

Füss, Roland, and Daniel Ruf (2018), Transparency, Learning Externalities, and Return Co-movements in Private Commercial Real Estate Markets, *published Working Paper*, University of St.Gallen, School of Finance Research Paper No. 2015/20, St. Gallen.

Füss, Roland, Steffen Mahringer, Florentina Parashiv, and Marcel Prokopczuk (2013), Electricity Spot and Derivatives Pricing under Market Coupling, *published Working Paper*, University of St.Gallen, School of Finance Research Paper No. 2013/23, St. Gallen.

Dietrich, Martin, and Roland Füss (2006), Die Problematik der Verwendung kausalanalytischer Ergebnisse als Entscheidungsgrundlage, *Freiburger Betriebswirtschaftliche Diskussionsbeiträge No. 52/06*, University of Freiburg, Freiburg.

Füss, Roland, and Wolfgang Disch (2004), Chancen und Risiken von Hedge Funds als Anlagekategorie, *Discussion Paper 01/04*, University of Applied Science Villingen-Schwenningen, Villingen-Schwenningen.

Füss, Roland, and Siegfried Hauser (2003), The Effects of Financial Integration on Stock Price Behaviour in Asian Emerging Markets, University of Freiburg (ed.), *Freiburger Diskussionsbeiträge Nr. 04/03*, Freiburg.

Work in Progress

Fischer, Marcel, Roland Füss, Daniel Ruf, and Simon Stehle (2019): Investors in the Housing Market. *unpublished Working Paper*, University of St.Gallen, Goethe University, and University of Konstanz, Frankfurt, Konstanz, and St. Gallen.

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Honors & Awards

Keynote Speech: NTNU Business School Conference & PhD Seminar, October, 17-18, 2018, Norwegian University of Science and Technology (NTNU), Trondheim, Norway.

Best Paper Award: *Testing the Predictability and Efficiency of Securitized Real Estate Markets*, 16th Annual Pacific Rim Real Estate Society Conference, January 24-27, 2010, Wellington, New Zealand.

Overall Best Paper Award: *Efficient Land Use with Congestion: Determining Land Values from Residential Rents*, 23rd European Real Estate Society (ERES) Annual Conference, June 8-11, 2016, Regensburg, Germany.

Research Price: *Something in the Air: Information Density, Surprises, and Price Jumps*, Research Prize by the Private Institute for Quantitative Capital Market Research at DekaBank (IQ-KAP), October 10, 2016, Frankfurt.

Best Paper Award: *Financial Crises, Price Discovery, and Information Transmission: A High-Frequency Perspective*, co-authored by Ferdinand Mager, Michael Stein, and Lu Zhao, *Financial Markets and Portfolio Management*, Vol. 32, No. 4, 333-365.

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