Dr. Roland Füss

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Personal

Date of Birth: November 03, 1966.

Place of Birth: Sigmaringen.

Marital Stat.: Married to Silke Füss.

Children: Hagen (*2013), Edgar (*2009), and Karl (*2007).

Citizenship: German.

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

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

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

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

Füss, Roland, Markus Grabellus, Ferdinand Mager, and Michael Stein (2017), Something in the Air: Information Density, Surprises, and Price Jumps, ***Journal of International Financial Markets, Institutions & Money***, forthcoming (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.

Roland Füss, 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, 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.

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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

Fuchs, Florian, Roland Füss, Tim Jenkinson, and Stefan Morkoetter (2017), Should Investors Care Where Their Private Equity Managers Went to School? *unpublished Working Paper*, University of St.Gallen, St. Gallen.

Fuchs, Florian, Roland Füss, Tim Jenkinson, and Stefan Morkoetter (2016), Winning a Deal in Private Equity: Do Educational Networks Matter? *unpublished Working Paper*, University of St.Gallen, St. Gallen.

Füss, Roland, and Jan Koller (2016), Best Land Use with Negative Externalities: Determining Land Values from Residential Rents. *unpublished Working Paper*, University of St.Gallen, St. Gallen.

Füss, Roland, and Daniel Ruf (2016), Pre-Trade Transparency, Learning Externalities, and Return Co-movements in Commercial Real Estate Markets, *published Working Paper*, University of St.Gallen, School of Finance Research Paper No. 2015/20, St. Gallen.

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

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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

Füss, Roland, and Daniel Ruf (2017), Office Market Interconnectedness and Systemic Risk Exposure *unpublished Working Paper*, University of St.Gallen, St. Gallen.

Füss, Roland, and Oliver Lerbs (2015), Do Local Governments Tax Homeowner Communities Differently? *unpublished Working Paper*, University of St.Gallen and ZEW Mannheim, St. Gallen and Mannheim.

Articles in Newspapers and other Publications

Füss, Roland (2017), Die Immobilienmärkte im Niedrigzinsumfeld, *SIV Infos*, Publikation des Schweizer Immobilienschätzer-Verbands, Switzerland, Issue 47 (February), 2017, 4-5.

Adams, Zeno, and Füss, Roland (2013), Systematische, unsystematische und systemische Risiken am Gewerbeimmobilienmarkt, *gif im Fokus*, Society of Property Researchers, Germany, Issue 2, 2013, 4-7.

Füss, Roland, and Justus Vollrath (2013), Rendite in der Agglo, *Handelszeitung*, Issue 24, June 13, 2013, 48.

Füss, Roland (2008), Immobilien-Risikomanagement, Teil 8 - Ökonometrie im Immobilien-Risikomanagement: Mit GARCH-VaR und CAViaR Risiken präziser steuern, *Immobilien Zeitung*, 13.11.2008.

Füss, Roland, and Wolfgang Disch (2005), Risiken von Hedge Funds werden systematisch unterschätzt, *Börsen-Zeitung – Aus der Kapitalmarktforschung*, February 02, 2005, No. 22, 19.

Miscellaneous

Füss, Roland, Stephan Gundel, and Achim Hecker (2006),*Wirtschaftskriminalität und Korruption in Deutschland, Österreich und in der Schweiz*, Ergebnisse einer Expertenstudie im Auftrag des Deutschen Instituts für Interne Revision e.V. (IIR), des Instituts für Interne Revision Österreich und des Schweizerischen Verbandes für Interne Revision (SVIR) (Hrsg.), Frankfurt am Main, Wien and Zürich.

Füss, Roland (2004), Emerging Markets im internationalen Portfoliomanagement, *Zeitschrift der Freiburger Wirtschaftswissenschaftler e. V.* (ZWF), Vol. 15, Issue 2, 34-39.

Füss, Roland (2004), *Die Interne Revision 2004 in Deutschland, Österreich und der Schweiz*, Deutsches Institut für Interne Revision e.V. (DIIR), Arbeitsgemeinschaft Interne Revision (IIRÖ) Österreich, Schweizerischer Verband für Interne Revision (SVIR) (Hrsg.), Frankfurt 2004.

Füss, Roland, and André Schenek (2001), Das aktuelle Thema: Finanzmärkte und Konjunktur, *forum Konjunktur*, Issue 01/01, 11-12.

Teaching

Integrated Master Program at Albert-Ludwigs-University Freiburg

Lectures: Financial Data Analysis (Time Series Analysis), Fall 2004/05, 2005/06, 2006/07, 2007/08, 2008/09; Mathematical Statistics, Spring 2006.

Seminar: Financial Data Analysis (Time Series Analysis), Fall 2004/05, 2005/06, 2007/08.

Diploma Study at Albert-Ludwigs-University Freiburg

Tutorials (2000-2008): Statistics I (Descriptive Statistics and Economic Statistics), Statistics II (Probability Theory and Inference Statistics), Multivariate Methods I (and Nonparametric Tests), Multivariate Methods II.

Lecture: Econometric Analysis of Time Series.

Bachelor Study, Master Study, and Ph.D. Program at EBS Business School

Lectures in Bachelor-Study: Investments II (Spring 2008, 2009), Multivariate Statistical Methods (Fall 2008, 2009), Introduction to Asset Management (Fall 2008, 2009), Statistics I (Statistics) (Fall 2009, 2010, 2011), Statistics II (Introductory Econometrics) (Spring 2010, 2011, 2012), Asset Management I (Portfolio Management) (Fall 2010, 2011), Asset Management II (Linear Time Series Analysis) (Fall 2010)

Lectures in Master-Study: Empirical Time Series Analysis (Spring 2014, 2015), Empirical Finance (Spring 2008, 2009, 2010, 2011, 2012), Real Estate Economics and Econometrics (Fall 2008, 2009), Econometrics (Fall 2009, 2011)

Lecture in Ph.D. Program: Advanced Time Series Analysis (Fall 2011)

Bachelor Study, Master Study, and Ph.D. Program at University of St.Gallen

Lectures in Bachelor-Study: Real Estate Finance and Investments (Fall 2012, 2013, 2014, 2015, 2016), Forschungsmethoden/Research Methods (Fall 2015, 2016)

Lectures in Master-Study: Research Seminar Real Estate Finance (Fall 2012, 2013, 2014, 2015, 2016), Real Estate Finance (Spring 2013. 2014, 2015, 2016, 2017), Empirical Real Estate Finance (Fall 2013, 2014, 2015, 2016), Real Estate Economics (Spring 2014, 2015, 2016, 2017), Arts and Economics (Fall 2013, 2014, 2015, 2016)

Lectures in PhD Program in Finance (PiF): Topics in Real Estate Econometrics (Spring 2014, 2015, 2016, 2017)

Joint PhD Seminar on Management in Asia and Europe, St.Gallen Institute of Management in Asia (Fall 2014, 2015, 2016)

Joint PhD Seminar on Empirical Finance at Zeppelin University Friedrichshafen (Spring 2014)

11^{th} International Summer School on Risk Measurement and Control, Sapienza, University of Rome, June 09, 2016, Rome (Spring 2016)

Academic Conferences: Presentations and Appearances

2018:

53rd AREUEA-ASSA Conference, American Real Estate and Urban Economics Association, January 5-7, 2018, Philadelphia, Pennsylvania, forthcoming.

2017:

45th AREUEA National Annual Conference, American Real Estate and Urban Economics Association, June 01-02, 2017, Park Hyatt Hotel, Washington, DC., USA; 15th INFINITI Conference on International Finance, A Trinity College Dublin, Monash University & University of Valencia Event, June 12-13, 2017, University of Valencia, Valencia, Spain; 24th European Real Estate Society (ERES) Annual Conference, June 28 - July 01, 2017, Delft, The Netherlands; 2017 AREUEA Annual International Conference, July 04-05, 2017, Amsterdam, The Netherlands; European Finance Association (EFA), 44th Annual Meeting, August 23-26, 2017, Mannheim, Germany; Verein für Socialpolitik - Jahrestagung 2017, "Alternative Geld- und Finanzarchitekturen", September 03-06, 2017, Vienna, Austria; 2017 Private Equity Research Symposium, The Institute for Private Capital, November 09-10, 2017, The University of North Carolina at Chapel Hill, Chapel Hill, NC, USA.

2016:

14th EUROFIDAI/AFFI/ESSEC Paris December Finance Meeting, December 20, 2016, Novotel Paris les Halles, Paris, France; 4th Paris Financial Management Conference (PFMC) 2016, December 12-14, 2016, IPAG Business School, Paris, France; 23rd Annual Meeting of the German Finance Association (DGF), September 30 and October 01, 2016, University of Bonn, Germany; Portsmouth-Fordham Conference on Banking & Finance, September 24-25, 2016, Portsmouth Business School, Portsmouth, UK; International Finance and Banking Society (IFABS) 2016 Asia Conference, August 16-18, 2016, Bandar Seri Begawan, Brunei Darussalam; 23rd European Real Estate Society (ERES) Annual Conference, June 08-11, 2016, Regensburg, Germany; International Finance and Banking Society (IFABS) 2016 Conference, June 1-3, Barcelona, 2016, Spain; 19th Annual Conference of the Swiss Society for Financial Market Research (SGF Conference), April 08, 2016, Zurich, Switzerland; Applied Financial Modelling Conference, Deakin University, February 04, 2016, Melbourne, Australia; 12th Western Economic Association International (WEAI), International Conference, Nanyang Technological University (NTU), January 07-10, 2016, Singapore.

2015:

7th ReCapNet-Conference: Real Estate Markets and Capital Markets, November 06-07, 2015, Mannheim, Germany; Workshop: Accounting, Information, and Financial Crises, Graz, Austria, November 04-05, 2015; Conference on Global Financial Interconnectedness, Bank for International Settlement, Basel, Switzerland, October 01-02, 2015; 22nd Annual Meeting of the German Finance Association (DGF), September 25-26, 2015, University of Leipzig, Germany; Real Estate Research Institute Conference, April 29-30, 2015, DePaul University, Chicago, IL, USA; 55th Meeting of the EURO Working Group "Commodities and Financial Modelling" (METU), May 14-16, 2015, Ankara, Turkey; 14th International Workshop on Spatial Econometrics and Statistics, May 27-28, 2015, Paris, France; 13th INFINITI Conference on International Finance, June 8-9, 2015, University of Ljubljana, Ljubljana, Slovenia.

2014:

5th World Finance Conference, July 02-04, 2014, Ca'Foscari University, Venice, Italy; 4th Energy Finance Christmas Workshop (EFC14), December 11-12, 2014, University of St.Gallen, St. Gallen, Switzerland.

2013:

SIRE Conference on Conference on Finance and Commodities, July 13-14, 2013, University of St Andrews, Scotland; 67th European Meeting of the Econometric Society (ESEM-EEA 2011), August 26-30, 2013, Gothenburg, Sweden; 6th IREBS Conference on Real Estate Economics and Finance 2013, July 01-02, University of Regensburg, Regenburg, Germany; REIT Research Conference 2013, AREUEA and NAREIT Joint Conference, June 04, 2013, Chicago, IL, USA; American Economic Association (AEA), January 04-06, 2013, San Diego, CA, USA; 2013 Midwest Finance Association Annual Meeting, March 13-16, 2013, Chicago, IL, USA; Eastern Finance Association 2013 Annual Meeting, April 10-13, 2013, St. Pete Beach, FL, USA; 16th Annual Conference of the Swiss Society for Financial Market Research (SGF Conference), April 12, 2013, Zurich, Switzerland; 2013 Financial Management Association (FMA) European Conference, June 12-14, 2013, Neumunster Abbey, Luxembourg.

2012:

2012 Midwest Finance Association Annual Meeting, February 22-25, 2012, New Orleans, LA, USA; Eastern Finance Association 2012 Annual Meetings, April 11-14, 2012, Boston, Massachusetts, USA; 15th Annual Conference of the Swiss Society for Financial Market Research (SGF Conference), March 30, 2012, Zurich, Switzerland; 40th Annual AREUEA Mid-Year Meeting, May 31-June 01, 2012, Washington, DC, USA; Financial Management Association 2012 European Conference, June 06-08, Istanbul, Turkey; Asian Real Estate Society (AsRES) and the American Real Estate and Urban Economics Association (AREUEA) International Conference, July 7-10, 2012, Singapore; The NUS-MIT-Maastricht 2012 Real Estate Finance and Investment Symposium, August 27-28, 2012, Singapore; 19th Annual Meeting of the German Finance Association, October 05-06, 2012, Hannover, Germany; Energy Finance 2012 Conference, October 04-05, 2012, Trondheim, Norway.

2011:

12th Symposium on Finance, Banking, and Insurance, Karlsruhe Institute of Technology (KIT), December 15-16, 2011, Karslruhe, Germany; 3rd ReCapNet-Conference: Real Estate Markets and Capital Markets, October 14-15, 2011, Mannheim, Germany; 18th Annual Meeting of the German Finance Association, September 30 - October 01, 2011, Regensburg, Germany; 65th European Meeting of the Econometric Society (ESEM-EEA 2011), August 25-29, 2011, Oslo, Norway; International Risk Management Conference 2011, June 14-15, 2011, Amsterdam, Netherlands; ECPR Joint Sessions 2011, April 12-17, St. Gallen, Switzerland; Eastern Finance Association 2011 Conference, April 13-16, 2011, Savannah, Georgia, USA; 14th Annual Conference of the Swiss Society for Financial Market Research (SGF Conference), Zurich, Switzerland; Midwest Finance Association 2011 Conference, March 02-05, 2011, Chicago, IL, USA.

2010:

FRIAS Workshop on Information, Liquidity and Trust in Incomplete Financial Markets, October 11-13, 2010, Freiburg, Germany; 2nd ReCapNet-Conference: Real Estate Markets and Capital Markets, October 11-12, 2010, Mannheim, Germany; Jahrestagung der DVPW-Sektion Politische Ökonomie 2010, September 10-11, 2010, Zurich, Switzerland; Jahrestagung Verein für Socialpolitik, September 07-10, 2010, Kiel, Germany; 19th Annual AREUEA International Conference, June 17-19, 2010, Rotterdam, The Netherlands; European Real Estate Society (ERES), Annual Meeting 2010, June 23-26, 2010, Milano, Italy; 2010 FMA European Conference, Financial Management Association International, June 09-11, 2010, Hamburg, Germany; 2010 AREUEA Mid-Year Conference, June 03-04, 2010, National Association of Home Builders, Washington, DC, USA; American Real Estate Society (ARES), Annual Meeting 2010, April 14-17, 2010, Naples, FL, USA; Eastern Finance Association 2010 Annual Meetings, April 14-17, 2010, Miami Beach Resort and Spa Miami Beach, FL, USA; FRIAS Workshop on Liquidity and Trust in Incomplete Markets, March 15-17, 2010, Deutsche Bundesbank Training Centre, Eltville am Rhein, Germany; Midwest Finance Association 2010 Conference, February 24-28, 2010, Las Vegas, NV, USA; 16th Annual Pacific Rim Real Estate Society Conference, January 24-27, 2010, Wellington, New Zealand.

2009

XVIII International Tor Vergata Conference on Money, Banking, and Finance, December 02-04, 2009, Rome, Italy; 2009 IREBS Conference on Real Estate Economics and Finance, International Real Estate Business School (IREBS), June 18-19, 2009, University of Regensburg, Germany; 12th Conference of the Swiss Society for Financial Market Research, April 03, 2009, Geneva, Switzerland; American Real Estate Society (ARES), Annual Meeting 2009, April 01-04, 2009, Monterey, CA, USA; Eastern Finance Association 2009 Annual Meetings, April 29 - May 02, 2009, Washington, DC, USA; Midwest Finance Association 2009 Conference, March 04-07, 2009, Chicago, IL, USA; Campus for Finance - Research Conference 2009, January 14-15, 2009, WHU - Otto Beisheim School of Management in Vallendar, Germany.

2008

Deutsche Bundesbank and the ZEW Conference: "What drives Asset and Housing Markets", October 20-21, 2008, Mannheim, Germany; Financial Management Association, 2008 Annual Meeting, October 08-11, 2008, Gaylord Texan Resort in Grapevine, Dallas, TX, USA; European Financial Management Association, 2008 Annual Meeting, June 25-28, 2008, Athens, Greece; International Conference on Policy Modeling, EcoMod 2008, July 02-04, 2008, Berlin, Germany; American Real Estate Society (ARES), Annual Meeting 2008, April 16-19, 2008, Captiva Island, FL, USA.

2007

Workshop Political Economy, ifo Institut für Wirtschaftsforschung, Branch Dresden and TU Dresden, November 30 - December 01, 2007, Dresden, Germany; Annual Conference 2007 Section of Politics and Economics, December 07-08, 2007, Kassel, Germany; Annual Conference 2007 of Verein für Socialpolitik, October 09-12, 2007, Munich, Germany; 10th Conference of the Swiss Society for Financial Market Research, March 30, 2007, Zurich, Switzerland; Workshop on Political Events, Financial Markets, and Trade, University of Konstanz, January 27, 2007, Konstanz, Germany.

2006

IIR Annual Conference 2006, Wertschöpfung durch die Interne Revision - Produktivitätssteigerung, Präventivwirkung, Oktober 10-11, 2006, Bremen, Germany; 8th INFER Annual Conference on Public Economics: Economic Policy, Governance and the Role of Institutions, University College Cork, September 22-24, 2006, Cork City, Ireland.

2005

IIR Congress 2005, Symposium Internal Auditing, Oktober 13-14, 2005, Dresden, Germany.

2004

IIR Annual Meeting 2004, Corporate Governance und Interne Revision - Erfahrungen, Herausforderungen, Perspektiven, October 12-13, 2004, Würzburg, Germany.

2003

Academic Evening, Department of Business Administration, University of Applied Science Villingen-Schwenningen, December 2003, Villingen-Schwenningen, Germany; Econometrics of Emerging Countries, 82nd International Conference of the Applied Econometric Association (AEA), November 06-07, 2003, Toledo, Spain; Accounting and Finance in Transition: European and Asian Experience and Public Policy Considerations, University of Greenwich, July 10-12, 2003, London, Great Britain; 20th Seminar Nagoya-Freiburg: "International Factor Markets in Integrated Areas", March 27-30, 2003, Freiburg, Germany.

2002

EcoMod 2002 - International Conference on Policy Modeling, July 05, 2002, Brussels, Belgium; 4. Passauer Workshop "Internationale Wirtschaftsbeziehungen", Universität Passau, March 22, 2002, Passau, Germany.

2001

International Economics and Finance Society - UK Chapter, Fourth Annual Conference on Economies in Transition, Trade and Factor Mobility, European Bank for Reconstruction and Development, November 30, 2001, London, Great Britain.

Invited Talks

DekaBank, Research Seminar, August 25, 2017, Frankfurt, Germany; 1st Annual Private Markets Research Conference, Ecole Hoteliere de Lausanne (EHL), June 30, Lausanne, Switzerland; Ulm University, Research Seminar ULME, June 08, 2017, Ulm, Germany; Deutsche Bundesbank Project Group on Big Data, January 30, 2017, Frankfurt, Germany; Deutsche Bundesbank Project Group on Big Data, July 07, 2016, Frankfurt, Germany; Finance Seminar, Stockholm University, Stockholm Business School, April 29, 2016, Stockholm, Sweden; Research Seminar, University of Cambridge, Department of Land Economy, March 18, 2016, Cambridge, UK; EHL Real Estate and Finance Seminar, Ecole hôtelière de Lausanne, February, 21, 2016, Lausanne, Switzerland; IRES-DRE Joint Research Seminar, Institute of Real Estate Studies (IRES), National University of Singapore (NUS), January 07, 2016, Singapore; Seminar in Finance, Geneva Finance Research Institute, University of Geneva, December 03, 2015, Geneva, Switzerland; Research Colloquium, Leibniz University Hannover, November 25, 2015, Hannover, Germany; IOER Dresden, Project Homes-uP - Single Family Homes under Pressure? International Meeting Dresden, November 23, 2015, Dresden; Finance Seminar at Frankfurt School of Finance and Management, October 29, 2014, Frankfurt, Germany; Research Seminar at Nanyang Business School, Department of Banking and Finance, Nanyang Technological University, Singapore, August 12, 2014; Research Seminar at Lee Kong Chian School of Business, Singapore Management University (SMU), August 11, 2014; Research Seminar, EBS - Universität für Wirtschaft und Recht, April 10, 2014, Wiesbaden, Germany; Finance Research Seminar, WHU - Otto Beisheim School of Management, March 25, 2014, Vallendar, Germany; Research Seminar Finance, Zeppelin University (ZU), March 24, 2014, Friedrichshafen, Germany; Research Seminar at the School of Real Estate and Planning, University of Reading, March 12, 2014, Reading, UK; Farewell Talk at the Research Seminar of EBS Business School, January 29, 2013, Wiesbaden, Germany; Research Seminar at Department of Real Estate, April 04, 2012, National University of Singapore (NUS), Singapore; Research Colloquium at the Faculty of Economics, July 06, 2011, Justus Liebig University Giessen, Germany; Reserach Seminar at the ICMA Centre, June 22, 2011, University of Reading, Reading, UK; School of Finance, May 31, 2011, University of St. Gallen, Switzerland; Deutsche Bundesbank - Montagsgespräche, November 29, 2010, Deutsche Bundesbank, Frankfurt am Main, Germany; Zeppelin University, November 09, 2009, Friedrichshafen, Germany; Faculty Colloquium at the Faculty of Economics and Behavioral Sciences, Department of Economics, October 29, 2009, University of Freiburg, Germany; European Business School, Research Colloquium, October 30, 2008, Oestrich-Winkel, Germany; 4. Immobilien-Forschungssymposium, September 26, 2008, EBS Business School and Real Estate Management Institute (REMI), Oestrich-Winkel, Germany; ZEW Seminar, Centre for European Economic Research, September 13, 2007, Mannheim, Germany; Research Colloquium, University of Freiburg, January 11, 2007, Freiburg, Germany.

Other Conference Participation

Discussant

15th INFINITI Conference on International Finance, A Trinity College Dublin, Monash University & University of Valencia Event, June 12-13, 2017, University of Valencia, Valencia, Spain; 14th EUROFIDAI/AFFI/ESSEC Paris December Finance Meeting, December 20, 2016, Novotel Paris les Halles, Paris, France; 4th Paris Financial Management Conference (PFMC) 2016, December 12-14, 2016, IPAG Business School, Paris, France; 12th Western Economic Association International (WEAI), International Conference, Nanyang Technological University (NTU), January 07-10, 2016, Singapore; 7th ReCapNet-Conference: Real Estate Markets and Capital Markets, November 06-07, 2015, Mannheim, Germany; Allied Social Science Associations (ASSA)/American Real Estate and Urban Economics Association (AREUEA), January 03-05, 2014, Philadelphia, PA, USA; 5th ReCapNet-Conference, October 18-19, 2013, Mannheim, Germany; ASSA/AREUEA, January 2014, Philadelphia, USA; Allied Social Science Associations (ASSA)/American Economic Association (AEA), January 04-06, 2013, San Diego, CA, USA; 4th ReCapNet-Conference, October 12-13, 2012, Mannheim, Germany; 19th Annual Meeting of the German Finance Association, October 05-06, 2012, Hannover, Germany; 1st Workshop Real Estate Forecasting, November 24-25, 2011, Hamburg, Germany; 3rd ReCapNet-Conference, October 14-15, 2011, Mannheim, Germany; 18th Annual Meeting of the German Finance Association, September 30 - October 01, 2011, Regensburg, Germany; Midwest Finance Association 2011 Conference, March 02-05, 2011, Chicago, IL, USA; 2nd ReCapNet-Conference, October 11-12, 2010, Mannheim, Germany; 3rd Conference on Financial Integration and Stability: Systemic Risk and Incentives, September 23-24, 2010, Center for European Economic Research (ZEW), University of Mannheim, and EBS Business School, Mannheim, Germany; 8th Workshop "Monetary and Financial Economics", June 03-04, 2010, Halle Institute for Economic Research, Heinrich-Heine-University Düsseldorf and EBS Business School, Halle, Germany;

7th Workshop "Monetary and Financial Economics", June 08-09, 2009, Halle Institute for Economic Research, Heinrich-Heine-University Düsseldorf and EBS Business School, Düsseldorf, Germany; Midwest Finance Association 2009 Conference, March 04-07, 2009, Chicago, IL, USA; European Financial Management Association, 2008 Annual Meeting, June 25-28, 2008, Athens, Greece; 12th Annual Meeting of the German Finance Association - DGF Deutsche Gesellschaft für Finanzwirtschaft, October 07-08, 2005, Augsburg, Germany; VI. Symposium zur Ökonomischen Analyse der Unternehmung, German Economic Association of Business Administration (GEABA), University of Freiburg, September 21-23, 2005, Freiburg, Germany.

Chair

15th INFINITI Conference on International Finance, A Trinity College Dublin, Monash University & University of Valencia Event, June 12-13, 2017, University of Valencia, Valencia, Spain; 23rd Annual Meeting of the German Finance Association (DGF), September 30 and October 01, 2016, Bonn, Germany; 4th ReCapNet-Conference, October 12-13, 2012, Mannheim, Germany; Swiss Real Estate Research Congress 2015, October 19, 2015, Zurich, Switzerland, 19th Annual Meeting of the German Finance Association, October 05-06, 2012, Hannover, Germany; Midwest Finance Association 2011 Conference, March 02-05, 2011, Chicago, IL, USA; Campus for Finance - Research Conference 2009, January 14-15, 2009, WHU - Otto Beisheim School of Management in Vallendar, Germany; International Conference on Policy Modeling, EcoMod 2008, July 02-04, 2008, Berlin, Germany; 12th Annual Meeting of the German Finance Association - DGF Deutsche Gesellschaft für Finanzwirtschaft, October 07-08, 2005, Augsburg, Germany.

Non-Academic Speeches

Investitionen in CO_2-Reduktion im Gebäudebereich, Wärmetagung 2017 - "Gebäude: Prüfstein der Energiewende", September 05, 2017, St. Gallen, Switzerland.

Immobilien & Finanzierungen: Innovative Absicherungen und ihre Leistungen, UBS Immobilienforum 2017: Von der Strategie zur Absicherung, UBS Grünenhof, Zurich, January 20, 2017, Switzerland.

Investing in Renewables: Insights from Commercial Real Estate, 7th St.Gallen Forum for Management of Renewable Energies, May 27, 2016, St. Gallen, Switzerland.

Der Schweizer Immobilienmarkt im internationalen Vergleich, Zukunft Finanzplatz Schweiz, February 27, 2015, St. Gallen, Switzerland.

Collecting Art - Between Passion and Investment, National Museum of Singapore, September 10, 2014, Singapore.

Makroökonomische Risikofaktoren an internationalen Gewerbeimmobilienmärkten, 2. DACH Investment Gipfel 2013, November 25-26, 2013, Frankfurt, Germany.

Systemische, unsystemische oder systemische Risiken: Märkte, Marktentwicklung und Verhalten, 18. gif Forum: Risikomanagement, Kennzahlen, Modelle, Verfahren, March 19, 2013, Frankfurt, Germany.

Steigerung des Anlageerfolges durch horizontale und vertikale Diversifikation, 1. DVFA Symposium Asset Management, May 04, 2011, Frankfurt, Germany.

Die Modellierung systemischer Risiken in Finanzinstitutionen: Ein State-Dependent Sensitivity Value-at-Risk (SDSVaR) Ansatz, 1. Wiesbadener Investorentag, Telos, June 18, 2010, Wiesbaden, Germany.

Wie informativ ist die Information Ratio zur Beurteilung von Asset Managern?, 13. Jahrestagung Portfoliomanagement, June 08-09, 2010, Frankfurt/Main, Germany.

Modelling Systemic Risk in Financial Institutions: A State-Dependent Sensitivity Value-at-Risk (SDSVaR) Approach, Meeting of Minds, Expert Investor Deutschland, May 05, 2010, Frankfurt/Main, Germany.

Empirische Marktforschung - Eine Case Study, Medienforum Freiburg, July 07, 2004, Freiburg im Breisgau, Germany.

Co-Organization (Program Committee Member) Academic Events

9th Real Estate Markets and Capital Markets (ReCapNet) Conference, November 02-03, 2017, Centre for European Economic Research (ZEW), Mannheim, Germany.

The 2017 American Real Estate and Urban Economics Association (AREUEA) International Conference, July 04-05, 2017, Amsterdam Business School (ABS), University of Amsterdam, Amsterdam, The Netherlands.

24th Annual Conference of the European Real Estate Society (ERES), June 28-July 01, 2017, Delft University of Technology, Delft, The Netherlands.

8th Real Estate Markets and Capital Markets (ReCapNet) Conference, November 03-04, 2016, Centre for European Economic Research (ZEW), Mannheim, Germany.

1st Homes-uP-Conference on "Single-Family Homes under Pressure?", October 13-14, 2016, Centre for European Economic Research (ZEW), Mannheim, Germany.

57th Meeting of the EURO Working Group for Commodities and Financial Modelling (EWGCFM), May 12-14, 2016, University of Coimbra, Coimbra, Portugal.

7th Real Estate Markets and Capital Markets (ReCapNet) Conference, November 06-07, 2015, Centre for European Economic Research (ZEW), Mannheim, Germany.

Swiss Real Estate Research Congress, October 19, 2015, Technopark, Zurich, Switzerland.

Workshop on Household Finance and Economic Stability, August 31 - September 01, 2015, University of St.Gallen, St. Gallen, Switzerland.

55th Meeting of the EURO Working Group for Commodities and Financial Modelling (EWGCFM), May 14-16, 2015, Middle East Technical University (METU), Ankara, Turkey.

European Financial Management Association (EFMA), 24th Annual Meeting, June 24-27, 2015, Nyenrode Business University, Amsterdam, Netherlands.

6th Real Estate Markets and Capital Markets (ReCapNet) Conference, October 24-25, 2014, Centre for European Economic Research (ZEW), Mannheim, Germany.

European Financial Management Association (EFMA), 23rd Annual Meeting, June 25-28, 2014, University of Rome Tor Vergata, Rome, Italy.

5th Real Estate Markets and Capital Markets (ReCapNet) Conference, October 18-19, 2013, Centre for European Economic Research (ZEW), Mannheim, Germany.

3rd Workshop Immobilienökonomie, September 12-13, 2013, University of Duisburg-Essen, Essen, Germany.

European Financial Management Association (EFMA), 22nd Annual Meeting, June 26-29, 2013, ICMA Centre - Henley Business School, University of Reading, UK.

4th Real Estate Markets and Capital Markets (ReCapNet) Conference, October 12-13, 2012, Centre for European Economic Research (ZEW), Mannheim, Germany.

2nd Workshop in Real Estate Forecasting, October 04-05, 2012, DIW, Berlin, Germany.

1st Workshop in Real Estate Forecasting, November 24-25, 2011, Helmut Schmidt University, Hamburg, Germany.

Interviews

"Mond-Phänomen" bei den Mietzinsen, Luzerner Zeitung, Thursday, March 02, 2017, p. 13. (by Lukas Leuzinger)

Ewiger Streit um Eigenmietwert, Luzerner Zeitung, Thursday, February 02, 2017, p. 5. (by Lukas Leuzinger)

Wohnen muss auch für Haushalte mit geringem Einkommen bezahlbar sein, ImmoScout24 Move Portrait 2015/2016, p. 18-21.

The art of buying art (by Jacqueline Woo), Sunday Times, Sunday, September 21, 2014, p. 43.

Art: rewarding but risky (by Helmi Yusof), The Business Times, Friday, September 12, 2014, p. 30.

Die Blasenbildung hält sich in Grenzen (by Zoltan Tamassy), Regionale Wirtschaft, Schaffhauser Nachricht, 04.10.2013, Schaffhausen.

Nur ein unerwarteter Wahlausgang würde die Aktienmärkte bewegen, Börse Online, 20.09.2013, Frankfurt.

Die 130/30-Frage, portfolio international, Ausgabe 6, Juli/August 2010, Frankfurt.

Nur überraschendes Ergebnis beeinflusst Börsen - Experten, dpa-AFX, 22.09.2009, Frankfurt.

Finanzmärkte: Scharfe Bomben, *Focus Money*, 48/2008, 19.11.2008, p. 18.

Hintergrund: Obama wird Steuern erhöhen und Abstand zu Wall Street halten, dpa-AFX, 10. November 2008, Frankfurt.

Extreme Kursauschläge sind Hinweis auf 'ernsthafte Krise', dpa-AFX, 17. Oktober 2008, Frankfurt.

Ist der Mensch doch gut veranlagt?, *Ärzte Woche*, Vol. 22, No. 25, 2008.

Media Reports on Research

LSE Business Review (2017): Contrary to common belief, market correlations between assets are constant, Blog Post, February 14.

Absolut spezial Immobilien (2016): Kommentar: Lerneffekte in intransparenten Asset-Märkten: Evidence von internationalen Gewerbeimmobilien, February, 8-9.

SAFE Newsletter (2013): Spillover Effects among Financial Institions: How Important are Hedge Funds in a Crisis?, in: Sustainable Architecture for Finance in Europe (SAFE) Newsletter, Center of Excellence at the House of Finance, Goethe University Frankfurt, Q1 2013, 4-5.

NZZ (2010): Effizienz der Immobilienmärkte, in: Neue Züricher Zeitung NZZ, February 05, 2010.

ZEWnews (2010): ZEW-Studie mit Best-Conference-Paper-Award 2010 prämiert, in: ZEW INTERN, ZEWnews - Forschungsergebnisse, Veranstaltungen, Veröffentlichungen, March 2010.

PRIMORES (2009): Measuring Funds of Hedge Funds Performance Using Quantile Regressions: Do Experience and Size Matter? in: PRIMNEWS - Academic/Research: Funds of Hedge Funds Review, October 21, 2009.

Publikationen und Clippings (2009): The Success of Funds of Hedge Funds: Do Experience and Size Matter? in: Feri Instititional Advisors Newsletter, Ausgabe II / 2009, 8.

Active Trader (2008): Book Review: Frank J. Fabozzi, Roland Füss, and Dieter G. Kaiser (eds.): The Handbook of Commodity Investing, New York: John Wiley & Sons, Inc. 2008, in: *Active Trader*, Trading Ressources, New Products & Services, October 2008, 78.

Oesch, David (2008): Book Review: Frank J. Fabozzi, Roland Füss, and Dieter G. Kaiser (eds.): The Handbook of Commodity Investing, New York: John Wiley & Sons, Inc. 2008, in: *Financial Markets and Portfolio Management*, Vol. 22, No. 4, 405-406.

PRIMORES (2008): The Performance of Funds of Hedge Funds: Do Experience and Size Matter? in: PRIMNEWS: Funds of Hedge Funds Review, September 23, 2008.

AllAboutAlpha (2008): Funds of Funds: The elderly are vibrant - as long as they grow up first, in: Hedge Fund Industry Trends: Today's Post , September 08, 2008, http://allaboutalpha.com/blog/2008/09/08/funds-of-funds-the-elderly-are-vibrant-as-long-as-they-grow-up-first/

BarclayHedge (2008): Barclay Insider Report, Guest Article: The Performance of Funds of Hedge Funds: Do Experience and Size Matter?, October 2008.

Absolut report (2008): Research Review: The Performance of Funds of Hedge Funds: Do Experience and Size Matter, No. 46, 10/2008, 66.

Professional Activities

Reviewer (Journals):

African Journal of Business Management, Annals of Operations Research, Applied Economics, Applied Economics Quarterly, Baraton Interdisciplinary Research Journal, Betriebswirtschaftliche Forschung und Praxis, Buildings, Economic Trends and Economic Policy, Empirical Economics, Energy Economics, Energy Journal, European Financial Management, European Union Politics, Financial Markets and Portfolio Management, German Economic Review, German Journal of Property Research, Heliyon, International Economics and Economic Policy, International Journal of Forecasting, International Journal of Strategic Property Management, International Journal of Trade and Global Markets, International Review of Economics and Finance, Jahrbuch für Regionalwissenschaft, Journal of Banking and Finance, Journal of Business Economics and Statistics, Journal of Commodity Markets, Journal of Financial Stability, Journal of Financial and Quantitative Analysis, Journal of Housing Economics, Journal of Real Estate Finance and Economics, Journal of International Money and Finance, Journal of Investing, Journal of Property Research, Journal of Risk, Journal of Risk and Financial Management, Quarterly Review of Economics and Finance, Real Estate Economics, The American Journal of Political Science, The Financial Review, Urban Studies, Zeitschrift für Betriebswirtschaft, Zeitschrift für betriebswirtschaftliche Forschung.

Reviewer (Conferences):

Campus for Finance 2009, 2010, 2012; European Financial Management Association (EFMA) 2013, 2014, 2015, 2016; Eastern Finance Association (EFA) 2009, 2014; European Finance Association (EFA) 2014, 2015, 2016; Finance Meeting EUROFIDAI/AFFI/ESSEC 2017; Financial Management Association (FMA) European 2010; German Finance Association (DGF) 2012, 2014, 2016; INFINITI 2015; Midwest Finance Association (MFA) 2009, 2010; Verband der Hochschullehrer für Betriebswirtschaft (VHB) Meeting 2014, 2016; ReCapNet 2012, 2013, 2014, 2015, 2016.

Reviewer (Books):

Füss, Roland (2006), Buchbesprechung zu Dichtl, H./Kleeberg, J.M./Schlenger, C. (Hrsg.), Handbuch Hedge Funds: Chancen, Risiken und Einsatz in der Asset Allocation, Bad Soden/Ts., *Kredit und Kapital*, Vol. 39, No. 4, 625-628.

Füss, Roland (2012), Evaluation of Book Project for Elsevier.

Other Review Activities:

gif Immobilien-Forschungspreis (2012, 2013, 2014, 2015, 2016)

Editorial Board of

Journal of Commodity Markets (2015-present)

Heliyon (2016-present)

Journal of Financial Perspectives (2012-present)

International Journal of Financial Research (2012-present)

Zeitschrift für Immobilienökonomie (German Journal of Property Research) (2009-present)

Member of:

AREUEA - American Real Estate and Urban Economics Association.

AFA - American Finance Association.

EFA - European Finance Association.

INFER - International Network for Economic Research.

VfS - Verein für Socialpolitik.

DGF - Deutsche Gesellschaft für Finanzwirtschaft e.V.

VHB - Verband der Hochschullehrer für Betriebswirtschaftslehre e.V.

Advising

Ph.D. Students (primary advisor): Zeno Adams (candidacy exam, 2011, now assistant professor, University of St.Gallen); Felix Miebs (candidacy exam, 2012, now full professor, University of Applied Science, Cologne); Jana Lenz (candidacy exam, 2012); Lu Zhao (candidacy exam, 2012, now post-doctoral researcher, School of Business, Stockholm University); Thorsten Glück (candidacy exam, 2013); Steffen Mahringer (candidacy exam, 2014); Philipp Rindler (candidacy exam, 2014); Olena Nikitina (candidacy exam, 2016); Jan Koller (candidacy exam, 2017).

Ph.D. Students (secondary advisor): Arne Wilkes (candidacy exam, 2010); Marcus Jacob (candidacy exam, 2010); Mathias Gerner (candidacy exam, 2011); Bing Zhu (candidacy exam, 2011); Johannes Richter (candidacy exam, 2011); Oliver Lerbs (candidacy exam, 2012, University of Muenster); Jan-Carl Plagge (candidacy exam, 2014); Markus Grabellus (candidacy exam, 2014), Ruo Jia (candidacy exam, 2016).

Ph.D. Students (external advisor): Ogonna Nneji (candidacy exam, 2012, ICMA Centre, Henley Business School, University of Reading); Siem Jacobus Gerardus Aarts (candidacy exam, 2016, Jesus College, University of Cambridge).

Honors & Awards

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.

Miscellaneous

Organization of Real Estate Practitioner Conference: Immobilien - sicherer Hafen oder zunehmend riskant?, February 27, 2015, University of St.Gallen, St. Gallen, Switzerland.

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