

Curriculum Vitae

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Research Economist

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Areas of Interest:

Financial Institutions, Regulation, Risk Management, Corporate Finance

Education

University of Vienna:

Doctoral Degree (Finance), 1994 - 2000

Undergraduate (Magister) in Economics, 1986 - 1994

University of California, San Diego:

Exchange Student in the PhD programme, 1993

Institute of Advanced Studies (IAS), Vienna:

Scholar, 1994 -1995

Employment

Economist at the Oesterreichische Nationalbank, since 2006

Assistant Professor at the Department of Finance, University of Vienna, 1995 -2006

Teaching

University of Vienna

- Principles of Finance, in English: 2003, 2004, and 2005
- Grundzüge der ABWL (Introduction to Business Administration), in German: 2005
- Financial Innovations and Product Design II, in English: 2004 and 2005
- ABWL Finanzwirtschaft I (Finance I), in German: 2004
- ABWL Finanzwirtschaft II (Finance II), in German: 2002
- Grundlagen des Investmentbankings (Intermediate Finance), in German: 2002
- Investition und Finanzierung (Investments), in German: 1995, 1997, 1998, 2000
- Organisation und Führung (Management), in German: 1996, 1998
- Empirische Kapitalmarktforschung (Empirical Finance), in German: 1995, 1997, 1998, 1999, 2000, 2001
- Computergestütztes Wertpapiermanagement (Asset Management), in German: 1998, 1999

Other Institutions

- Finanzmarktlehre I und II (Introductory Finance), Fachhochschule des BFI, Vienna, in German and English: 2000, 2001, 2002
- Financial Markets, OeNB, Vienna, in German: 2004
- Volkswirtschaftslehre für Finanzdienstleister (Economics for Financial Consultants), Donau Universität Krems, in German
- Finanzmathematik für Finanzdienstleister, (Financial Mathematics for Financial Consultants), Donau Universität Krems, in German
- Fondsmanagement, Skandia Insurance Company, in German

Research

Publications

1. *Bidding Behavior in Austrian - Treasury Bond Auctions*, joint with Christine Zulehner, *Monetary Policy & the Economy*, 2007, 2, 109-125.
2. *Risk Assessment for Banking Systems*, joint work with Alfred Lehar and Martin Summer, *Management Science*, 2006
3. *Systemically Important Banks: An Analysis for the European Banking System*, joint work with Alfred Lehar and Martin Summer, *International Economics and Economic Policy*, 2006
4. *Using Market Information for Banking System Risk Assessment*, joint work with Alfred Lehar and Martin Summer, *International Journal of Central Banking*, 2006
5. *Arbitrage and Portfolio Constraints* joint work with Martin Summer, *Investment Management and Financial Innovations*, 3, 2005
6. *Network Topology of the Interbank Market*, joint with Michael Boss, Martin Summer and Stefan Thurner, *Quantitative Finance*, 4, 2004, 1-8.
7. *A New approach to assess the risk of interbank loans*, joint with Alfred Lehar and Martin Summer, *Financial Stability Report 3*, Oesterreichische Nationalbank, 2002.
8. *The Network Structure of the Austrian Interbank Market*, joint with Michael Boss, Martin Summer, and Stefan Thurner, *Financial Stability Report 7*, Oesterreichische Nationalbank, 2004.

Working Papers

1. Helmut Elsinger, Alfred Lehar, Martin Summer, Risk Assessment for Banking Systems, OeNB Working Paper No. 79, 2002.
2. Michael Boss, Helmut Elsinger, Martin Summer, Stefan Thurner, The Network Topology of the Interbank Market, Santa Fe Institute 03-10-54, 2003.
3. Helmut Elsinger, Alfred Lehar, Martin Summer, Simon Wells, Using Market Information for Banking System Risk Assessment, 2004, Bank of England, mimeo.
4. Helmut Elsinger, Alfred Lehar, Martin Summer, Analyzing Systemic Risk in the European Banking System, 2004, Bank of England and University of Vienna, mimeo.
5. H. Elsinger, Martin Summer, Arbitrage and Optimal Portfolio Choice with Financial Constraints, OeNB Working Paper 49, 2001.
Presented at:
CCEFM Workshop, Universität Wien, 1999
25th Meeting der Euro Working Group on Financial Modelling, Wien, 1999
Meeting of the European Finance Association, London, UK, 2000
Meeting of the Northern Finance Association, Waterloo, Kanada, 2000
6. E. J. Dockner, H. Elsinger, and A. Gaunersdorfer, The Strategic Role of Dividends and Debt in Markets with Imperfect Competition, Working Paper
Presented at:
European Finance Association Meetings 1997, Wien
7. H. Elsinger, The Exact Distribution of the Pre-Test Estimator, Working Paper
8. H. Elsinger, Networks, Cross Holdings, and Limited Liability, Working Paper
9. H. Elsinger, Digital Options, Working Paper

Presentations

- European Finance Association, Vienna, 1997
- CCEFM Workshop, University of Vienna, 1999
- 25th Meeting der Euro Working Group on Financial Modelling, Vienna, 1999
- European Finance Association, London, UK, 2000
- Northern Finance Association, Waterloo, Canada, 2000
- European Economic Association Meetings, Venice, Italy, 2002
- Econometric Society European Meetings, Venice, Italy, 2002
- Western Economic Association Meetings, Seattle, USA, 2002
- CESifo workshop on Financial Regulation and Financial Stability, Venice, Italy, 2002
- Board of Governors of the Federal Reserve System, Washington D.C., USA, 2002
- IMF, Washington D.C., USA, 2002
- University of Victoria, Canada, 2002
- University of Mannheim, Germany, 2002
- FDIC Bank Research Conference, Washington D.C., USA, 2002
- European Finance Association Meetings, Glasgow, UK, 2003
- London School of Economics, London, UK, 2003;
- UBC, Canada, 2003
- Bank of England, London, UK, 2003
- American Finance Association Meetings, Washington D.C., USA, 2003
- FIRS Conference on Banking, Insurance and Intermediation, Capri, Italy, 2004
- Utah Winter Finance Conference, Salt Lake City, USA, 2004
- German Finance Association Meetings, Tuebingen, Germany, 2004
- Verein fuer Socialpolitik, Dresden, Germany, 2004
- George Washington University, Washington D.C., USA, 2006
- „The Architecture of Financial System Stability: From Market Micro Structure to Monetary Policy”, Capri, Italy, 2006

Referee

Journal of Financial Intermediation, Review of Finance, Finance Review, Empirica,
European Journal of Operations Research, European Finance Association, Northern
Finance Association, Deutsche Gesellschaft für Finanzwirtschaft, Springer Verlag,
Journal of Risk Management in Financial Institutions