

MARTIN FELDKIRCHER

Date of Birth: 31.01.1981
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EMPLOYMENT

2008/10 – present	OESTERREICHISCHE NATIONALBANK (OeNB) <i>Austrian Central Bank - Foreign Research Division</i> Monitoring of CESEE economies, in particular: Assessment of macrofinancial risk profiles and conduction of time series forecasts.	Vienna, AUSTRIA
2007/10 – 2008/09	FSC FINANCIAL SOFT COMPUTING GMBH - fin4cast <i>Top Developer of Quantitative Investment Strategies</i> Econometric analysis of financial time series data including forecast combination via predictive averaging and cointegration analysis for Pairs Trading.	Vienna, AUSTRIA
2005/05 – 2005/09	WIRTSCHAFTSFORSCHUNGSINSTITUT (WIFO) <i>Austrian Institute of Economic Research</i> Contributed to the research project <i>Centrope</i> by applying methods of spatial data analysis and mapping tools. Created and maintained a regional data base.	Vienna, AUSTRIA
2004/07 – 2005/01	CAPITAL BANK AG <i>Leading Austrian Private- and Investment Banking Boutique</i> Published research reports including buy / sell recommendations. Prepared executive summaries and financial statement analysis. Conducted research and created presentations for prospective investors. Prepared deal proposals and company valuation models.	Vienna, AUSTRIA

EDUCATION

2008/01 – 2011/02	LEOPOLD-FRANZENS-UNIVERSITÄT INNSBRUCK Doctoral programme in Social and Economic Sciences. Dissertation: Three Essays on Bayesian Model Averaging (BMA).	Innsbruck, AUSTRIA
2005/09 – 2007/07	INSTITUTE FOR ADVANCED STUDIES (IHS) Postgraduate Program in Economics. Major: Applied Econometrics, Regional Economics.	Vienna, AUSTRIA
2001/09 – 2005/11	UNIVERSITY OF VIENNA Magister (equivalent to Master) in Economics. Graduated with distinctions. Diploma thesis: Regional Convergence within the EU-25: A Spatial Econometric Analysis	Vienna, AUSTRIA
2004/09 – 2005/01	UNIVERSITAS CAROLINAE PRAGENSIS Exchange student at the Charles University.	Prague, CZECH REPUBLIC
2000/09 – 2001/06	BURSTYN-KASERNE - TANK BATALION 33 Military Service - Promoted to private 1 st class.	Zwölfaxing, AUSTRIA
1995/09 – 2000/07	VIENNA BUSINESS SCHOOL -HANDELSAKADEMIE I Graduated with distinctions.	Vienna, AUSTRIA

LANGUAGES

German:	Native.
English:	Fluent, teaching language at IHS.
Czech:	Advanced.
French:	Basic.
Spanish:	Basic.

SOFTWARE SKILLS

Statistical Software:	R (++), Matlab (+), Stata (+), Eviews (+), WinBUGS(∼)
Spatial Software:	ArcGIS (+), RegioGraph (+), GeoDa(+), SpaceStat (+), GEAM(+)
Others:	MS-Office (++), L ^A T _E X(++), HTML(∼), Mathematica(∼)

(++) Professional Experience, (+) Advanced Knowledge, (∼) Working Knowledge

ADVANCED TRAINING

- International Monetary Fund: Course on *External Vulnerabilities and Early Warning Exercise*, October 24 - November 4, 2011, Vienna.
- OeNB Summer School: *The Econometrics of Panel Data: Methods and Applications* taught by Prof. Marno Verbeek (Rotterdam School of Management), August 29 - September 2, 2011, Vienna.
- *4th Lindau Meeting on Economic Sciences*, August 23-27, 2011, Lindau.
- Training school organized by the Euro Area Business Cycle Network: *Bayesian Inference in Macroeconomic Models* taught by Prof. Giorgio Primiceri (Northwestern University), December 15-17, 2010, Brussels.
- International Monetary Fund: Course on *Macroeconomic Diagnostics*, September 14-25, 2009, Vienna.

OTHER

- 'Wissenschaftspreis Arbeiterkammer Niederösterreich' 2006. Award for Diploma Thesis (2006).
- Bock, Michael, Feldkircher, Martin and Mestel, Roland (2008): 'Abhängigkeitsstrukturen am Strommarkt'. Study prepared for the energy services Handels- und Dienstleistungs GmbH, Graz.
- CEIBT Diploma. Cambridge Certificate in English Business and Trade.
- Personal Interests: Travelling to transition countries, football, badminton, movies and music.
- Developed Software Package 'BMS, Bayesian Model Averaging in R', together with Zeugner, Stefan (available at <http://cran.r-project.org/web/packages/BMS/index.html> and <http://bms.zeugner.eu>).
- Ideas RePEc research profile available at <http://ideas.repec.org/f/pfe227.html>.
- Referee for Criminology, the Central European Journal of Operations Research, Financial Theory and Practice, the Journal of Economic Growth, Statistics and Computing and the Journal of the Royal Statistical Society.

PUBLICATIONS

CONTRIBUTIONS TO ACADEMIC JOURNALS

- Crespo Cuaresma, Jesús and Feldkircher, Martin (2012): 'Spatial Filtering, Model Uncertainty and the Speed of Income Convergence in Europe'. *Journal of Applied Econometrics*, forthcoming.
- Feldkircher, Martin and Zeugner, Stefan (2012): The Impact of Data Revisions on the Robustness of Growth Determinants - A Note on 'Determinants of Economic Growth. Will Data Tell?'. *Journal of Applied Econometrics, Replication Section*, forthcoming.
- Feldkircher, Martin (2012): 'Forecast Combination and Bayesian Model Averaging - A Prior Sensitivity Analysis'. *Journal of Forecasting*, forthcoming.
- Feldkircher, Martin and Zeugner, Stefan (2009): 'Benchmark Priors Revisited: On Adaptive Shrinkage and the Supermodel Effect in Bayesian Model Averaging', *IMF Working Papers*, 09/202.

CONTRIBUTIONS TO INSTITUTIONAL JOURNALS

- Benkovskis, Konstantins, Bessonovs, Andrejs, Feldkircher, Martin and Woerz, Julia (2011): 'The Transmission of Euro Area Monetary Shocks to the Czech Republic, Poland and Hungary: Evidence from a FAVAR Model'. In: Q3 2011 issue of *Focus on European Economic Integration*, edited by Oesterreichische Nationalbank.
- Crespo Cuaresma, Jesús, Feldkircher, Martin, and Mayerhofer, Peter (2010): 'Regional Convergence in Europe and the Role of Urban Agglomerations'. In: Q3 2010 issue of *Focus on European Economic Integration*, edited by Oesterreichische Nationalbank.
- Feldkircher, Martin, Martin, Reiner and Woerz, Julia (2010): 'Measuring Competition in CESEE: Stylized Facts and Determinants across Countries and Sectors'. In: Q3 2010 issue of *Focus on European Economic Integration*, edited by Oesterreichische Nationalbank.
- Crespo Cuaresma, Jesús, Feldkircher, Martin, Slačik, Tomáš and Woerz, Julia (2009): 'Simple but Effective: The OeNB's Forecasting Model for Selected CESEE Countries'. In: Q4 2009 issue of *Focus on European Economic Integration*, edited by Oesterreichische Nationalbank.
- Crespo Cuaresma, Jesús, Doppelhofer, Gernot and Feldkircher, Martin (2009): 'Economic Growth Determinants for European Regions: Is Central and Eastern Europe Different?'. In: Q3 2009 issue of *Focus on European Economic Integration*, edited by Oesterreichische Nationalbank.
- Feldkircher, Martin (2006): 'Regional Convergence within the EU-25: A Spatial Econometric Analysis.' In: *New Regional Economics in Central European Economies: The Future of CENTROPE, Proceedings of OeNB Workshops No. 9*, Oesterreichische Nationalbank, 2006, pp. 101-119.
- Feldkircher, Martin and Palme, Gerhard (2006): 'Economic Challenges in the Centrope Region'. In: *New Regional Economics in Central European Economies: The Future of CENTROPE, Proceedings of OeNB Workshops No. 9*, Oesterreichische Nationalbank, 2006, pp. 88-100.