

## MARTIN FELDKIRCHER

Date of Birth: 31.01.1981  
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### EMPLOYMENT

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2008/10 – present	OESTERREICHISCHE NATIONALBANK (OeNB) <i>Austrian Central Bank - Foreign Research Division</i> Economic analysis of CESEE countries.	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. Combined forecasts via predictive averaging. Forecast market regimes of future prices. Conducted cointegration analysis for the Pairs Trading strategy.	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

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2008/01 – present	LEOPOLD-FRANZENS-UNIVERSITÄT INNSBRUCK Doctoral Studies in Economics and Social Sciences. Dissertation: Three Essays on Bayesian Model Averaging.	Innsbruck, AUSTRIA
2005/09 – 2007/07	INSTITUTE FOR ADVANCED STUDIES (IHS) Postgraduate Program in Economics. GPA: 3.02 (4=best, 1=failed) 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 <sup>st</sup> class.	Zwölfaxing, AUSTRIA
1995/09 – 2000/07	VIENNA BUSINESS SCHOOL -HANDELSAKADEMIE I Graduated with distinctions.	Vienna, AUSTRIA

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## LANGUAGES

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

## SOFTWARE SKILLS

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Statistical Software:	R (++), Matlab (+), Stata (+), Eviews (+), WinBUGS(~)
Spatial Software:	ArcGIS (+), RegioGraph (+), GeoDa(+), SpaceStat (+), GEAM(+)
Others:	MS-Office (++), L <sup>A</sup> T <sub>E</sub> X(++), HTML(~), Mathematica(~)

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

## OTHER

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Macroeconomic Diagnostics	Two weeks course presented by the IMF Institute at the Joint Vienna Institute (2009).
CEIBT Diploma	Cambridge Certificate in English Business and Trade.
Personal Interests	Traveling to transition countries, Football, Badminton, Movies and Music.

## ACADEMIC WORK

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### WORK IN PROGRESS

- Crespo Cuaresma, Jesús and Feldkircher, Martin (2010): 'Spatial Filtering, Model Uncertainty and the Speed of Income Convergence in Europe', Working Papers 160, Oesterreichische Nationalbank (Austrian Central Bank).
- 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.
- Crespo Cuaresma, Jesús, Doppelhofer, Gernot and Feldkircher, Martin (2009): 'The Determinants of Economic Growth in European Regions', CESifo Working Paper No. 2519.
- Feldkircher, Martin: 'Forecast Combination and Bayesian Model Averaging',
- Crespo Cuaresma, Jesús, Feldkircher, Martin and Mayerhofer, Peter: 'Sectoral City Composition and Competitiveness'.

### PUBLICATIONS

- Crespo Cuaresma, Jesús, Feldkircher, Martin, Slačák, 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 Centroppe 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.

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MISCELLANEOUS

- Bock, Michael, Feldkircher, Martin and Mestel, Roland (2008): 'Abhängigkeitsstrukturen am Strommarkt'. Study prepared for the energy services Handels- und Dienstleistungs GmbH, Graz.
- 'Wissenschaftspreis Arbeiterkammer Niederösterreich' 2006. Award for Diploma Thesis (2006).
- Referee for the Journal of Economic Growth.