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CV and Intercountry Lectureship Questionnaire

Name: Willi Semmler
Grant Period: WS 2011/2012
U.S. Institution: New School for Social Research, NY
Austrian Host Institution: WU , Vienna
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Academic Discipline: Economics

Areas of Research: Macroeconomics, Growth Theory, Financial Economics, European Sovereign Debt Crisis, Banking Crises, International Finance, Asset Pricing, Dynamic Portfolio Theory, Growth and Global Warming, Growth and Renewable Resources, Application of Dynamic Programming to

Possible Lecture Topics: Topics in the following area:
Macroeconomics
Growth Theory
Financial Economics
European Sovereign Debt Crisis
Banking Crises
International Finance
Asset Pricing
Dynamic Portfolio Theory
Growth and Global Warming
Growth and Renewable Resources
Application of Dynamic Programming to Economics

Lecturing in the following languages: English and German

Academic Training and Degrees: PHD in Economics

Previous Positions: Professor at American Unviersity, Washington DC, and New School for Social Reseaerch

Publications (selected):
"Asset Prices, Booms and Recessions: Financial Economics from a Dynamic Perspective", Springer Publishing House, Heidelberg and New York, 2011, 3rd edition (2003, 2nd 2006)

" Financial Assets, Debt and Liquidity Crises. A Keynesian Approach" (with C. Chiarella, P. Flaschel and M. Charpe), forthcoming, Cambridge University Press, 2011.

”Stochastic Dynamic Macroeconomics: Theory and Empirical Evidence”, (with G. Gong), Oxford University Press, 2006.

”Monetary and Fiscal Policies in the Euro-area: Macromodeling, Learning and Empirics”. (with A. Greiner and W. Zhang), Amsterdam, Elsevier Publisher, 2005.

”Dynamic Macroeconomics: Instability, Fluctuations and Growth in Monetary Economies”, (with R. Franke and P. Flaschel), MIT-Press, 1997.

"The US Wage Phillips Curve Across Frequencies and Over Time” (with M. Gallegati, M. Gallegati, J. Ramsey), Oxford Bulletin of Economics and Statistics, vol. 73. no 4: 489-508. 2010.

”Dynamic Consumption and Portfolio Decisions with Estimated Low Frequency Movements of Asset Returns” (with C.-Y. Hsiao), Journal of Wealth Management, vol. 14, no 2:101-111, 2011

"An Optimal Control Model of Oil Discovery and Extraction” (with Helmut Maurer), Applied Mathematics and Computation, vol. 217, no 13:1163-1169, 2011.

"An Economic Model of Oil Exploration and Extraction” (with A. Greiner and T. Mette), Computational Economics, forthcoming, 2011.

"Filtering Time Series with Penalized Splines" (with G. Kauermann and T. Krivobokova), Studies in Nonlinear Dynamics and Econometrics, vol 15, no:21-26, 2011.

"Distribution and Fluctuation of Firm Size in the Long Run” (with H. Aoyama, L. Gruene, Y. Fujiwara, and W. Souma), Advances in Operations Research, forthcoming 2011.

"Boom- Bust Cycles: Leveraging, Complex Securities, and Asset Prices” (with L. Bernard), forthcoming Journal of Economic Behavior and Organization, 2011.

"Global Dynamics in Model with Search and Matching in Labor and Capital Markets” (with E. Ernst), Journal of Economic Dynamics and Control, vol 34, no 9:1651-1679.

"Instrumental Variables and Wavelet Decompositions” (with J. Ramsey. M. Gallegati, M. Gallegati), Economic Modelling, 2010, vol 27:1498-1527.

"Broad Banking, Financial Markets and the Return of the Narrow Banking Idea” (with P. Flaschel, F. Hartmann, C. Malikane). The Journal of Economic Asymmetries, 2010, 7, 105 -- 138.

"Growth and Climate Change: Thresholds and Multiple Equilibria" (with A. Greiner and L. Gruene), in Dynamic Systems, Economic Growth, and the Environment", eds. J. C Cuaresma, T. Palokangas, and A. Tarasyev, Springer Publishing House, 63-77, 2010.

"Asset Pricing with Loss Aversion" (with L. Gruene), Journal of Economic Dynamics and Control, vol. 32, no 10:3253-3374, 2008.