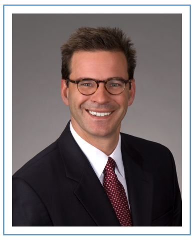
# Bernhard Pfaff

*Curriculum vitae*

✉ bernhard@pfaffikus.de
http://www.pfaffikus.de



## Employment

10/2005–present **Portfolio Manager**, *Invesco*, Frankfurt am Main.
TAA and portfolio research; risk modelling.

01/2001–09/2005 **Analyst**, *Dresdner Kleinwort Wasserstein*, Frankfurt am Main.
Development of FI and FX models for evaluation and forecasting. Consultancy to internal and external clients.

10/1998–12/2000 **Economist**, *Commerzbank AG*, Frankfurt am Main.
Analysis of FX market; ECB watching; representing the firm in media.

07/1994–09/1998 **Assistant**, *Albert-Ludwigs-Universität*, Freiburg im Breisgau.
Research and teaching assistant at the Institute of Statistics and Econometrics; maintenance of a macroeconomic model for Germany; teaching graduate students in econometrics; supervising master thesis papers.

10/1994–07/1996 **Lecturer**, *Berufsakademie*, Villingen-Schwenningen.
Macroeconomics; monetary theory and policy.

## Education

11/1997 **Doctorate**, *Albert-Ludwigs-Universität*, Freiburg im Breisgau, *summa cum laude*.

10/1991–05/1994 **Diplom**, *Albert-Ludwigs-Universität*, Freiburg im Breisgau, *predicate*.

09/1990–07/1991 **na**, *University of California*, Davis, CA, *Scholarship*.

10/1988–07/1990 **Pre-Diploma**, *Georg-August-Universität*, Göttingen.

07/1987–09/1988 **Military Service**, *Bundeswehr*, Warburg/Westfalen.

09/1985–06/1987 **Forwarding Agent**, *Danzas GmbH*, Frankfurt am Main.

06/1985 **Abitur**, *Freiherr-vom-Stein Schule*, Frankfurt am Main.

## Languages

German **native speaker**

English **fluent**

French **working**

## Computer skills

Systems: Linux, Unix, MS Windows

Office suites: MS Office, Open Office

| | |
|---|---|
| Software: | Emacs, EViews, RATS, SQL, SVN |
| Programming: | C, Fortran |
| Scripting: | HTML, LaTeX, PHP, R |

# Publications

## Books

Bernhard Pfaff. *Stabilitätsüberprüfung von Geldnachfragefunktionen ausgewählter EU-Staaten – Eine Darstellung und Anwendung der Flexible Kleinste Quadrate Methode*. Number 41 in Schriften zur Monetären Ökonomie. Nomos Verlagsgesellschaft, Baden-Baden, 1998.

Bernhard Pfaff. *Analysis of Integrated and Co-Integrated Time Series with R*. useR! Springer, New York, 2nd edition, 2008.

Bernhard Pfaff. *Modelling Financial Risks*. Frankfurter Allgemeine Buch, Frankfurt am Main, 2010.

## Articles and papers

Bernhard Pfaff. Clustering corporate bonds: A short note on iboxx. Diskussionsbeiträge 03/03, Institut für Allgemeine Wirtschaftsforschung, Abteilung Empirische Wirtschaftsforschung und Ökonometrie, Albert-Ludwigs-Universität, Freiburg im Breisgau, 2003.

Bernhard Pfaff. Var, svar and svec models: Implementation within r package vars. *Journal of Statistical Software*, 27(4):1–32, 2008.

## Conferences and Talks

Bernhard Pfaff. *Talk: useR! – at an investment bank?* useR! Conference, Vienna, Austria, 2004.

Bernhard Pfaff. *Talk: Analysis of Integrated and Cointegrated Time Series*. 1st R/Rmetrics User and Developer Workshop, Meielisalp, Lake Thun, Switzerland, 2007.

Bernhard Pfaff. *Talk: useR in the financial sector*. CFE: Computational and Financial Econometrics, Geneva, Switzerland, 2007.

Bernhard Pfaff. *Talk: Package Development in R: Implementing GO-GARCH models*. 3rd R/Rmetrics User and Developer Workshop, Meielisalp, Lake Thun, Switzerland, 2008.

Bernhard Pfaff. *Talk: Tactical Asset Allocation: Putting the Pieces Together*. 2nd R/Rmetrics User and Developer Workshop, Meielisalp, Lake Thun, Switzerland, 2008.

Bernhard Pfaff. *Tutorial: Analysis of Integrated and Co-integrated Time Series*. useR! Conference, Dortmund, Germany, 2008.

Bernhard Pfaff. *Keynote: Risk Modeling with R*. 2nd R in Finance Conference, Chicago, 2010.

Bernhard Pfaff. *Talk: Interfacing NEOS from R*. 3rd R in Finance Conference, Chicago, 2011.

Bernhard Pfaff. *Talk: Interfacing NEOS from R*. 5th R/Rmetrics Meielisalp Workshop & Summer School on Computational Finance and Financial Engineering, Meielisalp, Lake Thun, Switzerland, 2011.