

CURRICULUM VITAE

O. Univ.-Prof. Dipl.-Ing. Dr. Engelbert Josef Dockner

I. Personal Data

Date of Birth: September 12th, 1958.
Place of Birth: Höbenbach, District of Krems, Lower Austria.
Citizenship: Austria.
Marital Status: Married to Mag. Renate Dockner (ne Anker), High-School Teacher
Children: Son Matthias, Born August 24th, 1984
Office Address: Department of Finance
WU Vienna University of Economics and Business
A-1190 Heiligenstädter Straße 46-48, Vienna, Austria
Tel.: +43 1 31336 6302
Fax.: +43 1 31336 906302
E-mail: engelbert.dockner@wu.ac.at
Web-Page: http://www.wu.ac.at/fcs/mas/ed_personal

II. High-School and University Education

Institution	Degree	Year	Field
Piaristengymnasium Krems	Matura	1976	Language Stream
Technical University Vienna	Dipl.-Ing.	1981	Mathematical Economics
Technical University Vienna	Dr. techn.	1984	Mathematical Economics

Dissertation

"Stability Analysis in Optimal Control Models With Two State Variables". Institute for Econometrics, Operations Research and Systems Theory, Technical University of Vienna, 1984.

Habilitation

"Dynamic Trade Policy and International Oligopolies". Department of Economics, Vienna University of Economics and Business Administration, 1993 (Venia Docendi: Economic Theory, Applied Econometrics and Operations Research).

III. Appointments

a. Academic Appointments

1982	Research Assistant, Technical University of Vienna, Institute for Econometrics, OR and Systems Theory
1983–1985	Research Assistant, Vienna University of Economics and BA
1985–1992	Assistant Professor, Vienna University of Economics and BA (1987-1990 Leave of Absence)
1987–1990	Associate Professor, University of Saskatchewan, Canada
1990–1991	(Visiting) Associate Professor, Queen's University, Canada
1992	Visiting Professor University of Bielefeld, Germany
1992–1993	Professor (C3) of Management Science and Finance, University of Bielefeld
1993	Visiting Scholar (Summer Months) Australian National University
1993–2008	Full Professor of Finance, Department of Finance, University of Vienna, Austria
1995–1997	Visiting Professor Comenius University Bratislava
1995–1997	Visiting Professor German Russian Business School Moscow
1996–2006	Head Center of Finance & Public Management, Donau-Universität Krems, Austria
1999	Visiting Professor University of Magdeburg, Germany
1999–2002	Secretary General of the Austrian Economic Association
2000	Visiting Scholar, Haas School of Business, University of California at Berkeley
2000–2004	Chairman of the Curriculum Committees: General Business and International Business
2001–2008	Member of the Advisory Board, Gutmann Center for Portfolio Management
2003–2004	President of the Austrian Economic Association
2005	Visiting Scholar Finance Division, Sauder School of Business, University of British Columbia
2004–2007	Head Department of Finance, University of Vienna
Since 2005	Member of the Board of the Austrian Science Fund (Kuratorium des FWF)
Since 2008	Full Professor of Finance, Department of Finance and Accounting, WU-Wien

b. Business (Related) Appointments

1982–1983	Ministry for Defense, Financial Planning and Capital Budgeting.
1983	Assistant Econometrician, General Secretary OPEC, Vienna.
1990–1994	Consultant to the International Monetary Fund
1997–2001	Managing Board (Geschäftsführer) Financial Advisory Service GmbH, Ernst & Young
1997–2001	Member of the Advisory Board Europatreuhand, Ernst & Young
2003–2006	Founding Member of the Institute for Capital Market Research, Vienna Austria
Since 2005	Member of the Board of Allianz Invest Kapitalanlagegesellschaft mbH
Since 2007	Member of the Scientific Board of IQAM (Institute of Quantitative Asset Management)

IV. Research

a. Research Areas

Asset Pricing, Real Options, Product and Financial Market Interactions, Market Structure and Asset Price Dynamics, Strategic Investment Policies, Risk Management, Empirical Volatility Models, Differential Game Theory.

b. Research Grants, Awards and External Funding

- 1985 Research Grant from the Austrian Chamber of Commerce
- 1988 Operating Grant from Natural Sciences and Engineering Research Council of Canada and Grant Social Sciences and Humanities Research Council of Canada, President Fund
- 1989 Award from the Viennese Chamber of Commerce
- 1990 Queen's University Research Grant
- 1991 Research Grant Austrian Science Fund. Jointly with Prof. Neck
- 1993 Senator Wilfling Research Award, Vienna University of Economics and BA
- 1997–2000 Research Grant Austrian Science Fund: SFB AURORA, Initiative Financial Optimization
- 1997–2004 Research Grant Austrian Science Fund: SFB Adaptive Economic Modeling, Initiative Investments
- 2001 Research Grant Austrian Federal Reserve Bank, Jubiläumsfonds
- Since 2005 Vienna Graduate School of Finance, Austrian Science Fund, jointly with University of Vienna and Institute for Advanced Studies
- 2005–2009 Austrian Science Fund, *Multivariate Volatility Models and their Applications*
- Since 2006 WWTF Chair in Mathematical Finance. Joint Initiative WU and University of Vienna
- 2008 Austrian Science Fund, *Education and Investment Performance of Individual Investors*

c. Refereeing:

Referee for Academic Journals: American Economic Review, Journal of Economic Dynamics and Control, European Economic Review, Management Science, Mathematical Finance, Journal of Economic Theory, Economic Theory, Journal of Economic Behaviour and Organization, Economic Journal, International Economic Review, Journal of Public Economics, Journal of Industrial Economics, Canadian Journal of Economics, Journal of Macroeconomics, Zeitschrift für Nationalökonomie, Empirica, Operations Research, INFOR, Optimal Control Applications and Methods, European Journal of Operational Research, Journal of Optimization Theory and Applications, OR-Spektrum, Marketing Science, Schweizerische Zeitschrift fuer Volkswirtschaft und Statistik.

Additional Refereeing: National Science Foundation; Austrian Science Foundation; Tenure Committee (University of California at Berkeley); PhD-Thesis Committee (McGill University, Canada; University of Technology Sydney, Australia).

d. Associate Editorships:

International Game Theory Review since 1999
Journal of Environmental Economics and Management 2002-2004
Business Review since 2007
Empirica since 2008.

V. Consulting Experience

Consulting experience with numerous companies and banks including International Monetary Fund, Austrian National Bank, Europatreuhand Ernst & Young, Hypo Steiermark, Hypo Salzburg, Generali, Unisys, Land Burgenland, Sparkasse Schwaz, Privat Bank, Kommunalkredit, FIBEG, Expert Witness Landesgericht Klagenfurt.

VI. Seminar and Conference Presentations (Since 2005)

April	2005	University of Victoria, British Columbia, Canada
May	2005	University of Calgary and University of Alberta Research Workshop, Banff, Canada
June	2005	University of British Columbia, Vancouver, Canada
October	2005	German Finance Association Meeting, University of Augsburg (Discussion), Germany
December	2005	University of Bern, Switzerland
March	2006	University of Halifax, Nova Scotia, Canada
March	2006	German Economic Association, IO-Conference, Bochum, Germany
April	2006	University of Graz, Austria
July	2006	Vienna Symposia on Asset Management (Discussion), Vienna, Austria
August	2006	Session Chairman, EFA-Conference, Zurich (Discussion), Switzerland
October	2006	German Finance Association Meeting, European Business School, Germany
November	2006	University of Mannheim, Mannheim, Germany
December	2006	University of Amsterdam, Amsterdam, Netherlands
December	2006	Vienna Symposia on Asset Management (Discussion), Vienna, Austria
December	2006	Workshop of <i>Österreichische Forschungsgemeinschaft</i> , Baden NÖ, Austria
January	2007	American Finance Association, Chicago, USA
February	2007	University of Bern, Switzerland
March	2007	European Winter Finance Summit, Arlberg, Austria
June	2007	Job Market Presentation, WU-Wien
July	2007	UBC Summer Finance Conference, Whistler, Canada
August	2007	Session Chairman, EFA-Conference, Ljubljana (Discussion), Slovenia
August	2007	Econometric Society European Meeting, Budapest, Hungary
October	2007	German Finance Association Meeting, Dresden, Germany
March	2008	Vienna Graduate School of Finance, Austria
April	2008	European Winter Finance Summit, Bergen, Norway
May	2008	10th Viennese Workshop on Optimal Control, Vienna, Austria
June	2008	The Economics of Corporate Governance and Mergers, Vienna, Austria
August	2008	EFA-Meeting (Discussion), Athens, Greece
January	2009	CeNDEF Workshop, University of Amsterdam, The Netherlands
March	2009	European Winter Finance Summit (Discussion), Saalbach, Austria
April	2009	Gesellschaft für Ganzheitsforschung, Vienna, Austria
April	2009	The Vienna Institute for International Studies, Vienna, Austria
April	2009	Spängler Investmentforum, Salzburg, Austria
May	2009	WU Alumni Association, Vienna, Austria
June	2009	Dynamic Games in Management Science, Universidad de Valladolid, Spain
August	2009	EFA-Meeting (Presentation and Discussion), Bergen, Norway
October	2009	Workshop on Endowment Asset Management, Vienna, Austria

VII. Current Research and List of Publications

1. Working Papers:

1. H. Brandt, E.J. Dockner, R. Jankowitsch, S. Pichler, and K. Ritzberger, 2009, Choice of rating technology and price formation in imperfect credit markets. Working Paper, WU Vienna University of Economics and Business.
2. M. Carlson, E.J. Dockner, A. Fisher and R. Giammarino, 2009, Leaders, followers, and risk dynamics in industry equilibrium, Working Paper, Working Paper, WU Vienna University of Economics and Business.
3. L. Breinlinger and E.J. Dockner, 2009, Alternative default definitions and the structure of credit spreads, Working Paper, Working Paper, WU Vienna University of Economics and Business.
4. E.J. Dockner and F.O.O. Wagener, 2009, Markov-perfect Nash equilibria in models with a single capital stock, Working Paper, WU Vienna University of Economics and Business.
5. E.J. Dockner and K. Nishimura, 2009, Private investment of a public project? A multi-period analysis, Working Paper, WU Vienna University of Economics and Business.
6. E.J. Dockner, G. Mosburger, and M.M. Schaffhauser-Linzatti, 2009, The financial and operating performance of privatized firms in Austria, Working Paper, WU Vienna University of Economics and Business.
7. M. Baltutis and E.J. Dockner, 2008, Do conditional covariance estimates generate value? Working Paper, Working Paper, WU Vienna University of Economics and Business.
8. E.J. Dockner, 2008, Equilibrium loan commitments, Working Paper, WU Vienna University of Economics and Business.
9. E.J. Dockner and G. Mosburger, 2008, Strategic product market interaction and asset returns. Working Paper, University of Vienna.
10. T. Miazhynskaia, E.J. Dockner and G. Dorffner, 2006, Nonlinear versus non-Gaussian volatility models: An empirical analysis across different markets. Working Paper, University of Vienna.
11. Z. Siebertova and E.J. Dockner, 2006, Asymmetries in stock returns: GARCH models and outliers. Working Paper, University of Vienna.
12. E.J. Dockner and H.W. Moritsch, 2004, Risk trading and banking regulation in a dynamic network model. Working Paper, University of Vienna.
13. E.J. Dockner and C.C. Popa, 2004, Optimal central bank policy in a model of systemic risk. Working Paper, University of Vienna.
14. T. Miazhynskaia, E.J. Dockner, and G. Dorffner, 2003, On the economic costs of value at risk forecasts, Working Paper, University of Vienna.
15. S. Thurner, E.J. Dockner, A. Gaunersdorfer, 2003. Asset price dynamics in a model of investors operating on different time horizons, Working Paper, University of Vienna.
16. C. Schittenkopf, G. Dorffner and E.J. Dockner, 2001. Time varying skewness, Working Paper, University of Vienna.
17. C. Schittenkopf, G. Dorffner, and E.J. Dockner, 2000, Nonlinear versus non-gaussian volatility models, Working Paper, University of Vienna.

2. Books:

1. E.J. Dockner, S. Jorgensen, N.V. Long and G. Sorger, 2000, *Differential games in economics and management science*. Cambridge University Press, Cambridge.
2. E.J. Dockner, R.F. Hartl, M. Luptacik and G. Sorger, 2000, *Optimization, dynamics, and economic analysis*. Physica Verlag, Germany.

3. Refereed Journals:

1. E.J. Dockner and G. Mosburger, 2007, Capital accumulation, asset values, and imperfect product market competition, *Journal of Difference Equations and Applications* 13, 197-215.
2. P. Kort, S. Jørgensen, and E.J. Dockner, 2006, Venture capital financed investments in intellectual capital, *Journal of Economic Dynamics and Control* 30, 2339-2361.
3. E.J. Dockner and K. Nishimura, 2005, Capital accumulation games with a non-concave production function, *Journal of Economic Behavior and Organization* 57, 408-420.
4. E.J. Dockner and G. Fruchter, 2004, Dynamic strategic pricing and speed of diffusion, *Journal of Optimization Theory and Applications* 123, 331-348.
5. E.J. Dockner and K. Nishimura, 2004, Strategic growth, *Journal of Difference Equations and Applications* 10, 515-527.
6. E.J. Dockner and A. Gaunersdorfer, 2001, On the profitability of horizontal mergers in industries with dynamic competition, *Japan and the World Economy* 13, 195-216.
7. E.J. Dockner and K. Nishimura, 2001, Characterization of equilibrium strategies in a class of difference games, *Journal of Difference Equations and Applications* 7, 915-926.
8. T. Dangl, E.J. Dockner, A. Gaunersdorfer, A. Pfister, L. Sögner and G. Strobl, 2001, Adaptive Erwartungsbildung und Finanzmarktdynamik, *Zeitschrift für betriebswirtschaftliche Forschung* 53, 339-365.
9. E.J. Dockner and G. Leitmann, 2001, Coordinate transformations and derivation of open-loop Nash equilibria, *Journal of Optimization Theory and Applications* 110, 1-15.
10. C. Schittenkopf, G. Dorffner, and E.J. Dockner, 2000, On nonlinear, stochastic dynamics in economic and financial time series, *Studies in Nonlinear Dynamics and Econometrics* 4, 101-121.
11. C. Schittenkopf, G. Dorffner and E.J. Dockner, 2000, Forecasting time-dependent conditional densities: a semi-non-parametric neural network approach, *Journal of Forecasting* 19, 355-374.
12. G.Ch. Pflug, E.J. Dockner, A. Swietanowski and H. Moritsch, 2000, The AURORA financial management system: From model design to parallel implementation, *Annals of Operations Research* 99, 189-206.
13. H. Reisinger, E.J. Dockner and A. Baldauf, 2000, Examining the interaction of marketing and finance decisions in a dynamic environment, *OR-Spektrum* 22, 159-171.
14. A. Baldauf, E.J. Dockner and H. Reisinger, 2000, The effects of long-term debt on a firm's new product pricing policy in duopolistic markets. *Journal of Business Research* 50, 201-207.
15. E.J. Dockner and K. Nishimura, 1999, Transboundary pollution in a dynamic game model, *The Japanese Economic Review* 50, 443-456.
16. E.J. Dockner, M. Plank and K. Nishimura, 1999, Markov perfect equilibria for a class of capital accumulation games, *Annals of Operations Research* 89, 215-230.

17. E.J. Dockner and M. Scheicher, 1999, Evaluating volatility forecasts and empirical distributions in value at risk models, *Finanzmarkt und Portfolio Management* 13, 39-55.
18. E.J. Dockner and G. Sorger, 1996, Existence and properties of equilibria for a dynamic game on productive assets, *Journal of Economic Theory* 71, 209-227.
19. E.J. Dockner, N.V. Long and G. Sorger, 1996, Analysis of Nash equilibria in a class of capital accumulation games, *Journal of Economic Dynamics and Control* 20, 1209-1235.
20. E.J. Dockner and A. Gaunersdorfer, 1996, Strategic new product pricing when demand obeys saturation effects. *European Journal of Operational Research* 90, 589-598.
21. F. Wirl and E.J. Dockner, 1995, Leviathan governments and carbon taxes: Costs and potential benefits, *European Economic Review* 39, 1215-1236.
22. R. Neck and E.J. Dockner, 1995, Commitment and coordination in a dynamic game model of international economic policy making, *Open Economies Review* 6, 5-28. (**Best Paper Award**)
23. E.J. Dockner and H. Takahashi, 1994, Stability and entry in a dynamic Cournot market, *The Economic Studies Quarterly* 45, 131-140.
24. E.J. Dockner, G. Feichtinger and A. Mehlmann, 1993, Dynamic R & D competition with memory, *Journal of Evolutionary Economics* 3, 145-152.
25. E.J. Dockner and F. Feichtinger, 1993, Cyclical consumption patterns and rational addiction, *American Economic Review* 83, 256-263.
26. E.J. Dockner, 1992, A dynamic theory of conjectural variations, *The Journal of Industrial Economics* XL, 377-395.
27. E.J. Dockner and N.V. Long, 1993, International pollution control: Cooperative versus non-cooperative strategies, *Journal of Environmental Economics and Management* 24, 13-29.
28. E.J. Dockner and S. Jørgensen, 1992, New product advertising in dynamic oligopolies, *Zeitschrift für Operations Research* 36, 459-473.
29. E.J. Dockner, G. Feichtinger and A. Novak, 1991, On cyclical production and marketing decisions: An application of Hopf bifurcation theory, *International Journal of Systems Science* 22, 1035-1046.
30. E.J. Dockner and G. Feichtinger, 1991, On the optimality of limit cycles in dynamic economic systems, *Zeitschrift für Nationalökonomie* 53, 31-50.
31. E.J. Dockner and A. Haug, 1991, The Closed-loop motive for voluntary export restraints, *Canadian Journal of Economics* 24, 679-685.
32. G. Feichtinger and E.J. Dockner, 1990, Capital accumulation, endogenous population growth, and Easterlin cycles, *Journal of Population Economics* 3, 73-87.
33. E.J. Dockner and A. Haug, 1990, Tariffs and quotas under dynamic duopolistic competition, *Journal of International Economics* 29, 147-159.
34. E.J. Dockner and H. Takahashi, 1990, On the saddle-point stability for a class of dynamic games, *Journal of Optimization Theory and Applications* 67, 247-258.
35. E.J. Dockner and G. Feichtinger, 1990. Oligopolistisches Preismanagement bei Lerneffekten und Überkapazitäten, *Zeitschrift für Betriebswirtschaft* 60, 5-17.
36. E.J. Dockner and V. Kaitala, 1989. On efficient equilibrium solutions in dynamic games of resource management, *Resources and Energy* 11, 23-34.

37. E.J. Dockner, G. Feichtinger and A. Mehlmann, 1989, Non-cooperative solutions for a differential game model of fishery, *Journal of Economic Dynamics and Control* 13, 272-291.
38. E.J. Dockner and S. Jørgensen, 1988, Optimal advertising policies for diffusion models of new product innovation in monopolistic situations, *Management Science* 34, 119-130.
39. E.J. Dockner and S. Jørgensen, 1988, Optimal pricing strategies for new products in dynamic oligopolies, *Marketing Science* 7, 315-334.
40. E.J. Dockner, 1988, On the relation between dynamic oligopolistic competition and long-run competitive equilibrium, *European Journal of Political Economy* 4, 47-64.
41. E.J. Dockner and H. Takahashi, 1988, Further turnpike properties for general capital accumulation games, *Economics Letters* 28, 321-325.
42. R. Neck and E.J. Dockner, 1987, Can the gains from international cooperation be secured without policy coordination? *Ricerche Economiche* XLI, 373-391.
43. R. Neck and E.J. Dockner, 1987, Conflict and cooperation in a model of stabilization policies: a differential game approach, *Journal of Economic Dynamics and Control* 11, 153-158.
44. E.J. Dockner and G. Feichtinger, 1986, Dynamic advertising and pricing in an oligopoly. *Journal of Economic Dynamics and Control* 10, 37-39.
45. E.J. Dockner and A. Sitz, 1986, An investigation into Austrian export pricing: Price taking or price setting of a small open economy? *Empirica* 13, 221-241.
46. E.J. Dockner, 1985, Optimal pricing in a dynamic duopoly game model, *Zeitschrift für Operations Research* 29, B1-B16.
47. G. Feichtinger and E.J. Dockner, 1985, Optimal pricing in a duopoly: A noncooperative differential games solution, *Journal of Optimization Theory and Applications* 45, 199-218.
48. E.J. Dockner, G. Feichtinger and S. Jørgensen, 1985, Tractable classes of non-zero-sum open-loop Nash differential games: Theory and examples, *Journal of Optimization Theory and Applications* 45, 179-197.
49. E.J. Dockner and S. Jørgensen, 1984, Cooperative and non-cooperative differential game solutions to an investment and pricing problem. *Journal of the Operational Research Society* 35, 731-739.
50. E.J. Dockner, 1984, Optimal pricing of a monopoly against a competitive producer, *Optimal Control Applications and Methods* 5, 345-351.
51. G. Feichtinger and E.J. Dockner, 1984, A Note on Jørgensen's logarithmic advertising differential game, *Zeitschrift für Operations Research* 28, 133-153.

4. Papers in Books:

1. E.J. Dockner and R. Neck, 2008, Time Consistency, Subgame perfectness, Solution Concepts and information Patterns in dynamic Models of Stabilization Policies, R. Neck, C. Richter, and P. Mooslechner (eds.), *Quantitative Economic Policy*, Springer, 51-101.
2. E.J. Dockner and G. Strobl, 2005, Volatility forecasts and the profitability of automated trading strategies, C. Deissenberg and R.F. Hartl (eds.), *Optimal Control and Dynamic Games*, Springer, 121-139.
3. E.J. Dockner and L. Sögner, 2005, Expectation formation and learning in adaptive capital market models, A. Taudes (ed.), *Adaptive Information Systems and Modeling in Economics and Management Systems*, 99-112.

4. T. Miazhyńska, E.J. Dockner, S. Frühwirth-Schnatter, and G. Dorffner, 2005, Non-linear volatility modeling in classical and Bayesian frameworks with applications to risk management, A. Taudes (ed.), Adaptive Information Systems and Modeling in Economics and Management Systems, 73-98.
5. E.J. Dockner and A. Gaunersdorfer, 2002, Dynamic oligopolistic competition and quasi-competitive behavior, G. Zaccour (ed.), Optimal Control and Differential Games, 107120.
6. E.J. Dockner, A. Prskawetz and G. Feichtinger, 1997. Nonlinear dynamics and predictability in the Austrian stock market, C. Heij et. al. (eds.), System Dynamics in Economic and Financial Models. John Wiley Press, 45-62.
7. E.J. Dockner, 1996. Die Quantifizierung und Prognose des Marktrisikos. G.E. Tichy et. al. (eds.) Wege zur Ganzheit. Duncker & Humblot, 799-809.
8. E.J. Dockner and R. Neck, 1995. How can decentralized non-cooperative stabilization policies be efficient? A differential game approach. In: A. Riedl et al. (eds.), Macroeconomic Policy Games, Physica-Verlag, 41-55.
9. E.J. Dockner and H. Takahashi, 1993. Turnpike properties and comparative dynamics of general capital accumulation games. In: M. Boldrin et al. (eds.), General Equilibrium, Growth, and Trade II. The Legacy of Lionel W. McKenzie. Academic Press, 352-366.
10. E.J. Dockner, 1993, Wettbewerbs- und Kosteneffekte der Integration. In: J.H. Pichler (ed.), Ökonomische Konsequenzen eines EG-Beitritts Österreichs, Duncker & Humblot.
11. E.J. Dockner, 1993, Anmerkungen zur Anwendung von numerischen Gleichgewichtsmodellen in der Außenhandelstheorie. In: J.H. Pichler (ed.), Ökonomische Konsequenzen eines EG-Beitritts Österreichs, Duncker & Humblot.
12. E.J. Dockner, 1993, Ökonomische Konsequenzen eines österreichischen EG-Beitritts: Eine Gleichgewichtsanalyse. In: J.H. Pichler (ed.), Ökonomische Konsequenzen eines EG-Beitritts Österreichs, Duncker & Humblot.
13. E.J. Dockner and A. Sitz, 1992, Integrationseffekte: Folgen der Liberalisierung des Handels mit EFTA- und EG-Ländern. In: J.H. Pichler (ed.), Ökonomische Konsequenzen eines EG-Beitritts Österreichs, Duncker & Humblot.
14. E.J. Dockner and A. Sitz, 1990. Marktstruktur und optimale Handelspolitik. In: J.H. Pichler (ed.), Finanzmarktanalysen, internationaler Handel und Politikkoordination, Duncker & Humblot, VWS 394, 9-36.
15. E.J. Dockner and A. Sitz, 1990. Realwirtschaftliche Konsequenzen von Wechselkursänderungen. In: J.H. Pichler (ed.), Finanzmarktanalysen, internationaler Handel und Politikkoordination, Duncker & Humblot, VWS 394, 49-65.
16. E.J. Dockner and A. Sitz, 1990. Optimale Geld- und Fiskalpolitik einer kleinen offenen Volkswirtschaft bei alternativen Wechselkursregimen und strategischen Interdependenzen. In: J.H. Pichler (ed.), Finanzmarktanalysen, internationaler Handel und Politikkoordination, Duncker & Humblot, VWS 394, 127-149.
17. E.J. Dockner, 1990. Strategische Aspekte internationaler Politikkoordination. In: J.H. Pichler (ed.), Finanzmarktanalysen, internationaler Handel und Politikkoordination, Duncker & Humblot, VWS 394, 151-168.
18. E.J. Dockner, 1990. Preis- und Einkommenseffekte im österreichischen Außenhandel. In: J.H. Pichler (ed.), Finanzmarktanalysen, internationaler Handel und Politikkoordination, Duncker & Humblot, VWS 394, 37-48.

19. E.J. Dockner, 1986. Optimale Preisstrategien für neue Produkte: Theoretische Resultate und eine empirische Studie. In: W. Kabelka and M. Chloupek (eds.), *Wirtschaftliche Aspekte neuer Informationstechnologien*, Linde-Verlag, 31-44.

5. Papers in Non-Refereed Journals:

1. E.J. Dockner and J. Gaugusch, 1998, Minimierung der Eigenmittelunterlegung fuer offene Devisenpositionen, *Bankarchiv* 11/46, 863-866.
2. E.J. Dockner and J. Zechner, 1997. Marktrisikomanagement von Optionspositionen. *Ticker* 1/97, 17-19.
3. E.J. Dockner, 1997. Oekonomische Analyse der (De-)Regulierung von Handwerk und Gewerbe. *Wirtschaftspolitische Blätter* 44, 264-272.
4. E.J. Dockner and A. Gaunersdorfer, 1995, Die Bedeutung der Chaostheorie für die empirische Kapitalmarktforschung, *Bank Archiv*, 6/95, 427-439.
5. E.J. Dockner and G. Feichtinger, 1994. Environmentalists Versus Resource Exploiters: A Dynamic Game Analysis. G.L. Paredes V. (ed.) *International Symposium on Systems Analysis and Management Decisions in Forestry*, 392-398.
6. E.J. Dockner and A. Sitz, 1987. Preisnehmer oder Preissetzer? Theoretische Fundierung und empirische Tests für Österreichs Warenexporteure. *Quartalshefte der Girozentrale I-II/87*, 111- 148.
7. R. Neck and E.J. Dockner, 1987. Zur Erklärung von Konjunkturschwankungen durch optimale zyklische Stabilisierungspolitik. *Quartalshefte der Girozentrale IV/87*, 57- 78.
8. E.J. Dockner, 1983. Optimale Preispolitik für dauerhafte Güter: Ein Modell der Kontrolltheorie. *Quartalshefte der Girozentrale II/83*, 43-47.

6. Papers in Proceedings Volumes:

1. T. Miazhyńska, G. Dorffner, and E.J. Dockner, 2003, Risk management application of the recurrent mixture density network models. In: Kaynak, O. et al., editors, *Artificial Neural Networks and Neural Information Processing*, 589-596.
2. E.J. Dockner and P. Wöhrmann, 1996, Nonlinearities and Chaos in the Austrian Stock Market. *Proceedings of the Third International Conference on Forecasting Financial Markets*, London, March 1996.
3. R. Neck and E.J. Dockner, 1991. Open-loop Stackelberg Equilibrium Solutions of Differential Games and Dynamic Economic Rational-Expectations Models. In: Ü. Jaaksoo and V.I. Utkin (eds.), *Automatic Control – World Congress 1990*, 347-353.
4. E.J. Dockner, 1991. Kann es für Exporteure optimal sein, die Exporte freiwillig zu beschränken? In: Griller et al. (eds.), *Europäische Integration aus österreichischer Sicht*, 95-105.
5. E.J. Dockner, 1991. Austria and the internal European Market: A simulation Study. *Atlantic Economic Society: Best Papers Proceedings* 1, 60-64.
6. E.J. Dockner and G. Feichtinger, 1990. On cyclical inventory and marketing decisions. *Methods of Operations Research* 62, 387-388.
7. E.J. Dockner and R. Neck, 1990. On the use of control theory to calculate a time-consistent government policy. *Methods of Operations Research* 62, 389-398.

8. E.J. Dockner, G. Feichtinger and G. Sorger, 1990. Interaction of price and advertising under dynamic conditions. In: K.-P. Kistner et al. (eds.), *Operations Research Proceedings 1989*, Springer-Verlag, 547-554.
9. E.J. Dockner and R. Neck, 1989. Is policy coordination necessary to achieve efficient stabilization policies? In: N.M. Christodoulakis (ed.), *Dynamic Modelling and Control of National Economies*, Pergamon Press, 27-32.
10. E.J. Dockner and R. Neck, 1989. Inefficient and efficient stabilization policies in a simple macroeconomic model: An application of linear quadratic differential game theory. *Methods of Operations Research* 59, 371-381.
11. R. Neck and E.J. Dockner, 1988. On the optimality of cyclical stabilization policies: Some variations on a model of Nordhaus. In: G. Feichtinger (ed.), *Optimal Control Theory and Economic Analysis 3*, North-Holland, 77-86.
12. E.J. Dockner and R. Neck, 1987. Zur Effizienz dezentralisierter Stabilisierungspolitik. In: H. Isermann et al. (eds.), *DGOR Operations Research Proceedings 1986*, Springer-Verlag, 528-536.
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