

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
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WU Vienna University of Economics and Business
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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
2005–2012	Member of the Board of Allianz Invest Kapitalanlagegesellschaft mbH (Aufsichtsrat)
Since 2007	Member of the Scientific Board of IQAM GmbH (Wissenschaftliche Leitung)
Since 2009	Member of the Board of ZZ Vermögensverwaltungsgesellschaft mbH (Aufsichtsrat)
Since 2011	Member of the Board of POK Pühringer Trust (Privatstiftung)
Since 2012	Member of the Board of Hypo NOE Group (Aufsichtsrat)

IV. Research

a. Research Areas

Market Structure and Asset Price Dynamics, Real Options, Product and Financial Market Interactions, Dynamic Investment and Financing Decisions, Strategic Investment Policies, Promotion and Fund Flows, 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 Wilfing 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, <i>Multivariate Volatility Models and their Applications</i>
Since 2006	WWTF Chair in Mathematical Finance. Joint Initiative WU and University of Vienna
2008	Austrian Science Fund, <i>Education and Investment Performance of Individual Investors</i>
2010	Austrian Science Fund, <i>Fund Promotion and Individual Investor Fund Flows</i>

c. Refereeing:

Referee for Academic Journals: American Economic Review, Journal of Economic Dynamics and Control, European Economic Review, Management Science, Mathematical Finance, Games and Economic Behavior, Journal of Economic Theory, Economic Theory, Journal of Economic Behavior 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, Omega, 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); Promotion Committee (McGill University); PhD-Thesis Committee (McGill University, Canada; University of Technology Sydney, Australia); PhD-Thesis Committee (Tilburg University); PhD-Thesis Committee (Erasmus University).

d. Editorships:

Management Review Quarterly (Journal für Betriebswirtschaft) since 2011,
Business Research (BuR) Department Editor Finance 2011-2014.

e. Member of Editorial Board:

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

V. Program Chairs

Annual Meeting of *Verein für Socialpolitik* (2010): Finance.
Annual Meeting of *Verband der Hochschullehrer für Betriebswirtschaft* (2013): Corporate Finance.
Annual Meeting of *Verband der Hochschullehrer für Betriebswirtschaft* (2015): Corporate Finance.
42nd Meeting of the *European Finance Association* (2015).

VI. 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.

VII. 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
April	2010	Spängler Investmentforum, Salzburg, Austria
May	2010	Kapitalmarktgespräche, Vienna, Austria
June	2010	11th Workshop on Optimal Control, Dynamic Games and Nonlinear Dynamics, CeNDEF, Amsterdam, Netherlands
September	2010	Annual Meeting Verein für Socialpolitik (German Economic Association), Kiel, Germany
September	2010	Annual Meeting of Certified Financial Planners, Vienna, Austria.
November	2010	WU-Competence Day, Vienna, Austria.
December	2010	2 nd Workshop on Dynamic Games in Economics, Rimini Centre for Economic Analysis.
December	2010	Corporate Finance and Economic Performance, CEPR Conference, St. Gallen.
March	2011	European Winter Finance Summit (Discussion), Hermagor, Austria.
August	2011	Discussion European Finance Association Meeting, Stockholm, Schweden.
September	2011	Annual Meeting of the German Economic Association (Jahrestagung des Vereins für Socialpolitik), Frankfurt am Main, Germany.
November	2011	Vienna Seminar on Asset Management, Vienna, Austria.
November	2011	Research Seminar University Zürich, Zurich, Switzerland.
December	2011	Research Seminar University of Economics Bratislava, Bratislava, Slovakia.
December	2011	Research Seminar Aarhus University, Aarhus, Dnemark.
December	2011	Real Options Workshop Tilburg University, Tilburg, Netherlands.

January	2012	Research Seminar University of Cologne, Cologne, Germany.
May	2012	Kapitalmarktgespräche, Vienna, Austria.
May	2012	Portfolio Management Program University of Zurich, Zurich, Switzerland.
May	2012	Keynote Speaker 12th Viennese Workshop on Optimal Control, Dynamic Games, and Nonlinear Dynamics, Vienna, Austria.
August	2012	Discussion European Finance Association Meeting, CBS Copenhagen, Denmark.
September	2012	"Am Puls" Austrian Science Fund, Vienna, Austria.
November	2012	Finanzsymposium, Vienna, Austria.
November	2012	Portfolio-Management-Program University of Zurich, Vitznau, Switzerland.
November	2012	Annual Meeting Financial Planners in Vorarlberg (Finanzdienstleister Forum), Altsch, Austria.
April	2013	Research Seminar Frankfurt School of Finance and Management, Frankfurt, Germany.
May	2013	Research Seminar Goethe University Frankfurt, Frankfurt, Germany.
June	2013	Gutmann Symposium, Vienna, Austria.
July	2013	Chamber of Commerce, Lower Austria, Krems, Austria.
July	2013	Annual Meeting of the Society for the Advancement of Economic Theory, Paris, France.
September	2013	Finance Forum Munich, Munich, Germany.
December	2013	Conference on Computational and Financial Econometrics, London, UK.
January	2014	Annual Meeting of the Styrian Financial Planners, Graz, Austria.
February	2014	Symposium Neurofinance meets Neurorehabilitation, Vitznau, Switzerland.
May	2014	Capital Markets Talk, Vienna, Austria.
June	2014	Wiesbadener Investorentag, Wiesbaden, Germany.
August	2014	Endowment Asset Management Workshop, Hertenstein, Switzerland.
November	2014	Spängler IQAM Research Center, Investment Seminar, Vienna, Austria.

VII. List of Publications

1. Working Papers:

1. E.J. Dockner, M. Mayer, and J. Zechner, 2013. Sovereign bond risk premia, Working Paper, WU Vienna University of Economics and Business.
2. E. J. Dockner, P. Halling, and O. Randl, 2013, Fund promotion and individual investor fund flows, Working Paper, WU Vienna University of Economics and Business.
3. E.J. Dockner, J. Mæland, and K. Miltersen, 2013, Interaction between dynamic financing and investments: the role of priority rules, Working Paper, WU Vienna University of Economics and Business.
4. E.J. Dockner, H. Esfahani, and M. Fadaee, 2012, Do players benefit from being forced to act non-strategically? Working Paper, WU Vienna University of Economics and Business.
5. E.J. Dockner and N. Georgiopoulos, 2012, Operating flexibility and short-run risk dynamics, Working Paper, WU Vienna University of Economics and Business.
6. E.J. Dockner R. Kiener, and G. Mosburger, 2011, Strategic product market interaction and asset returns. Working Paper, WU Vienna University of Economics and Business.
7. T. Miazhyńska, E.J. Dockner and G. Dorffner, 2011, Nonlinear versus non-Gaussian volatility models: An empirical analysis across different markets. Working Paper, WU Vienna University of Economics and Business.
8. L. Breinlinger and E.J. Dockner, 2011, Alternative default definitions and the structure of credit spreads, Working Paper, WU Vienna University of Economics and Business.
9. E.J. Dockner and K. Nishimura, 2011, Private investment of a public project? A multi-period analysis, Working Paper, WU Vienna University of Economics and Business. Submitted.

2. Papers Revise and Resubmit:

1. E.J. Dockner and B. Siyahhan, 2013, Intellectual capital and the value of risky R&D projects, revise and resubmit *Journal of Economic Dynamics and Control*.

3. 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.

4. Papers Refereed Journals:

1. E.J. Dockner, Z. Eksi, and M. Rammerstorfer, 2014, A convenience yield approximation model for mean-reverting commodities, *Journal of Futures Markets* forthcoming .
2. E.J. Dockner and C. Löffler, 2015, Rivalry restraint as equilibrium behavior, Working Paper, *Journal of Economics and Management Strategy* 24, 189-209.
3. H. De Silva, E.J. Dockner, R. Jankowitsch, S. Pichler, and K. Ritzberger, 2014, Choice of rating technology and price formation in imperfect credit markets, *The Journal of Risk* 17, 29-62.
4. E.J. Dockner and F.O.O. Wagener, 2014, Markov-perfect Nash equilibria in models with a single capital stock, *Economic Theory* 56, 585-625.
5. E.J. Dockner and G. Fruchter, 2014, Coordinating production and marketing with dynamic transfer prices, *Production and Operations Management* 23, 431-445.
6. M. Carlson, E.J. Dockner, A. Fisher and R. Giammarino, 2014, Leaders, followers, and risk dynamics in industry equilibrium, *Journal of Financial and Quantitative Analysis* 49, 321-349.
7. E.J. Dockner, D. Kucsera, and M. Rammerstorfer, 2013, Investment, firm value, and risk for a system operator balancing energy grids, *Energy Economics* 37, 182-192.
8. E.J. Dockner, 2010, Equilibrium two-part cost structures, *Central European Journal of Operations Research* 18, 525-537.
9. E.J. Dockner and A. Gaunersdorfer, 2010, Dynamic investment strategies with demand-side and cost-side risks, *Applied Mathematics and Computation* 217, 1001-1009.
10. E.J. Dockner, 2010, Preisfindung, Liquidität und Marktmanipulation. *Österreichisches Bankarchiv* 7/10, 436-443.
11. 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.
12. 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.
13. 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.
14. E.J. Dockner and G. Fruchter, 2004, Dynamic strategic pricing and speed of diffusion, *Journal of Optimization Theory and Applications* 123, 331-348.
15. E.J. Dockner and K. Nishimura, 2004, Strategic growth, *Journal of Difference Equations and Applications* 10, 515-527.
16. 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.
17. 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.
18. 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.
19. 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.

20. 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.
21. 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.
22. 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.
23. 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.
24. 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.
25. E.J. Dockner and K. Nishimura, 1999, Transboundary pollution in a dynamic game model, *The Japanese Economic Review* 50, 443-456.
26. 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.
27. 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.
28. E.J. Dockner and J. Gaugusch, 1998, Minimierung der Eigenmittelunterlegung für offene Devisenpositionen, *Österreichisches Bankarchiv* 11/98, 863-866.
29. 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.
30. 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.
31. E.J. Dockner and A. Gaunersdorfer, 1996, Strategic new product pricing when demand obeys saturation effects. *European Journal of Operational Research* 90, 589-598.
32. F. Wirl and E.J. Dockner, 1995, Leviathan governments and carbon taxes: Costs and potential benefits, *European Economic Review* 39, 1215-1236.
33. E.J. Dockner and A. Gaunersdorfer, 1995, Die Bedeutung der Chaostheorie für die empirische Kapitalmarktforschung, *Österreichisches Bankarchiv*, 6/95, 427-439.
34. 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**)
35. E.J. Dockner and H. Takahashi, 1994, Stability and entry in a dynamic Cournot market, *The Economic Studies Quarterly* 45, 131-140.
36. E.J. Dockner, G. Feichtinger and A. Mehlmann, 1993, Dynamic R & D competition with memory, *Journal of Evolutionary Economics* 3, 145-152.
37. E.J. Dockner and F. Feichtinger, 1993, Cyclical consumption patterns and rational addiction, *American Economic Review* 83, 256-263.
38. E.J. Dockner, 1992, A dynamic theory of conjectural variations, *The Journal of Industrial Economics* XL, 377-395.
39. 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.
40. E.J. Dockner and S. Jørgensen, 1992, New product advertising in dynamic oligopolies, *Zeitschrift für Operations Research* 36, 459-473.
41. 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.
42. E.J. Dockner and G. Feichtinger, 1991, On the optimality of limit cycles in dynamic economic systems, *Zeitschrift für Nationalökonomie* 53, 31-50.

43. E.J. Dockner and A. Haug, 1991, The Closed-loop motive for voluntary export restraints, *Canadian Journal of Economics* 24, 679-685.
44. G. Feichtinger and E.J. Dockner, 1990, Capital accumulation, endogenous population growth, and Easterlin cycles, *Journal of Population Economics* 3, 73-87.
45. E.J. Dockner and A. Haug, 1990, Tariffs and quotas under dynamic duopolistic competition, *Journal of International Economics* 29, 147-159.
46. 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.
47. E.J. Dockner and G. Feichtinger, 1990. Oligopolistisches Preismanagement bei Lerneffekten und Überkapazitäten, *Zeitschrift für Betriebswirtschaft* 60, 5-17.
48. E.J. Dockner and V. Kaitala, 1989. On efficient equilibrium solutions in dynamic games of resource management, *Resources and Energy* 11, 23-34.
49. 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.
50. 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.
51. E.J. Dockner and S. Jørgensen, 1988, Optimal pricing strategies for new products in dynamic oligopolies, *Marketing Science* 7, 315-334.
52. E.J. Dockner, 1988, On the relation between dynamic oligopolistic competition and long-run competitive equilibrium, *European Journal of Political Economy* 4, 47-64.
53. E.J. Dockner and H. Takahashi, 1988, Further turnpike properties for general capital accumulation games, *Economics Letters* 28, 321-325.
54. R. Neck and E.J. Dockner, 1987, Can the gains from international cooperation be secured without policy coordination? *Ricerche Economiche* XLI, 373-391.
55. 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.
56. E.J. Dockner and G. Feichtinger, 1986, Dynamic advertising and pricing in an oligopoly. *Journal of Economic Dynamics and Control* 10, 37-39.
57. 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.
58. E.J. Dockner, 1985, Optimal pricing in a dynamic duopoly game model, *Zeitschrift für Operations Research* 29, B1-B16.
59. 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.
60. E.J. Dockner, G. Feichtinger and S. Jørgensen, 1985, Tractable classes of non-zerosum open-loop Nash differential games: Theory and examples, *Journal of Optimization Theory and Applications* 45, 179-197.
61. 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.
62. E.J. Dockner, 1984, Optimal pricing of a monopoly against a competitive producer, *Optimal Control Applications and Methods* 5, 345-351.
63. G. Feichtinger and E.J. Dockner, 1984, A Note on Jørgensen's logarithmic advertising differential game, *Zeitschrift für Operations Research* 28, 133-153.

5. Papers in Books:

1. E.J. Dockner, 2012, Sind Finanzprodukte mit Kapitalgarantie eine attraktive Anlageform? R. Frick, P. Gantenbein, and P. Reichling (eds.) *Asset Management*, Haupt, 271-284.

2. E.J. Dockner, 2008, Welche Vorteile bieten Wertsicherungskonzepte im Fondsmanagement? M. Ploner, C. Pontzen, and Akhtar (eds.) 20 Fragen zur Geldanlage, Eigenverlag, 55-65.
3. E.J. Dockner, A. Gaunersdorfer, and S. Jørgensen, 2008, Endogenous horizontal mergers in dynamic markets. K. Gugler and B.B. Yurtoglu (eds.) The Economics of Corporate Governance and Mergers, Edward Elgar, 288-300.
4. 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.
5. 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.
6. 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.
7. 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.
8. E.J. Dockner and A. Gaunersdorfer, 2002, Dynamic oligopolistic competition and quasi-competitive behavior, G. Zaccour (ed.), Optimal Control and Differential Games, 107120.
9. 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.
10. E.J. Dockner, 1996. Die Quantifizierung und Prognose des Marktrisikos. G.E. Tichy et. al. (eds.) Wege zur Ganzheit. Duncker & Humblot, 799-809.
11. 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.
12. 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.
13. E.J. Dockner, 1993, Wettbewerbs- und Kosteneffekte der Integration. In: J.H. Pichler (ed.), Ökonomische Konsequenzen eines EG-Beitritts Österreichs, Duncker & Humblot.
14. 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.
15. 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.
16. 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.
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