Prof. Dr. Frank Riedel

PROFESSOR FOR MATHEMATICS AND ECONOMICS
Director of the Center for Mathematical Economics

Academic Appointments

2015 – 2020	Distinguished Visiting Professor, University of Johannesburg
2011/12	Visiting Fellow, ORFE Dept.
	Princeton University
2007, 2010, 2016	Visiting Professor
	Universität Paris I, Pantheon–Sorbonne
since 2009	Director, *Institute of Mathematical Economics*,
	Bielefeld University
since 2007	Full Professor
	Bielefeld University
2005, 2009	Visiting Professor
	University Paris IX, Dauphine
2003 – 2007	Associate Professor
	Bonn University
2002/03	Feodor Lynen–Grant from Alexander von Humboldt–Foundation
	Stanford University
2002	Research Grant from German Research Foundation (DFG)
	University of California, Berkeley
2000 − 2002	Assistant Professor (C1)
	Humboldt–Universität zu Berlin
1997 − 2000	Research Fellow
	Humboldt–Universität zu Berlin

Education

1998 − 2002	Habilitation in Economics, Humboldt–University at Berlin
1995 − 1998	Ph.D. in Economics, Humboldt–University at Berlin
1989 − 1995	Diploma in Mathematics, Freiburg University

Honors and Grants

2015 − 18	DFG–Project Ri 1128-7-1, Financial Markets under Knightian Uncertainty
2015 − 17	DFG–Project Ri 1128–4–2, Singular Control Games: Strategic Issues in Real Options and Dynamic Oligopoly under Knightian Uncertainty
2014	Excellence in Refereeing Award, *American Economic Review*
2013	Short List Deutscher Wirtschaftsbuchpreis(Prize for (General Interest) Books on Economics)
2013 − 16	Joint DFG–ANR (Agence Nationale de la Recherche, France) Project Ri–1128-6-1, Ambiguity in Games: The Role of Uncertainty in Strategic Interactions
2012 − 15	DFG–Project Ri 1128–4–1, Singular Control Games: Strategic Issues in Real Options and Dynamic Oligopoly under Knightian Uncertainty
2009 − 15	Principal Investigator International Graduate School *Stochastics and Real World Models* joint school Bielefeld University and Chinese Academy of Sciences
2009 − 15	Principal Investigator International Graduate School *Economic Behavior and Interaction Models*, Bielefeld University and Paris I
2007 − 10	Project A6, SCRC 673, Alignment in Communication

2006 − 09	DFG–Project Ri 1128–3–1, Robust Irreversible Investment
2006 − 07	Excellence Cluster Mathematics: Foundations, Models, Applications,
	Director of Research Area H, Stochastic market models and aggregation
2003	Heisenberg–Grant by the German Research Foundation (DFG)
2002/03	Feodor–Lynen–Grant by the Alexander von Humboldt–Foundation
2002	Research Grant by the German Research Foundation (DFG)
1999	Humboldt Prize for Outstanding Dissertations

Editorial Work

2009−	Editorial Board Economic Theory
2010 − 15	Editorial Board Journal of Mathematical Economics
2010 − 15	Editorial Board Mathematics and Financial Economics
2011−	Editorial Board Finance and Stochastics
2012 − 15	Editorial Board Decisions in Economics and Finance
2012 − 15	Editorial Board Journal of Dynamics and Games
2014 − 15	Guest Editor, Dynamic Games and Applications,
	Special Issues on Population Games
2015−	Editor, Mathematics and Financial Economics

Selected Publications

1. Optimal Stopping with Multiple Priors,
   Econometrica, 77, 2009, 857–908

2. Other–regarding Preferences in General Equilibrium (with Martin Dufwenberg, Paul Heidhues, Georg Kirchsteiger and Joel Sobel)
   Review of Economic Studies, 78, 2011, 613-639

3. Dynamic Coherent Risk Measures,
   Stochastic Processes and Their Applications, 112, 2004, 185–200

4. Voronoi Languages (with Gerhard Jäger, Lars Metzger)
   Games and Economic Behavior, 73, 2011, 517-537

5. Intertemporal Equilibria with Knightian Uncertainty (with Rose-Anne Dana)
   Journal of Economic Theory 148, 2013, 1582-1605

6. The Foster-Hart Measure of Riskiness for General Gambles, (with Tobias Hellmann)
   Theoretical Economics, 2015, 10, 1–9

7. Existence of Financial Equilibria in Continuous Time with Potentially Complete Markets (with Frederik Herzberg)
   Journal of Mathematical Economics 49 (5), 2013, 398–404

8. On Irreversible Investment (with X. Su),
   Finance and Stochastics, 15, 2011, 607-633,

9. On the Dynamic Foundation of Evolutionary Stability in Continuous Models(with Jörg Oechssler),
   Journal of Economic Theory, 107, 2002, 223–252

10. Optimal Consumption Choice under Uncertainty with Intertemporal Substitution (with Peter Bank),
    Annals of Applied Probability, 11, 2001, pp. 750-788