

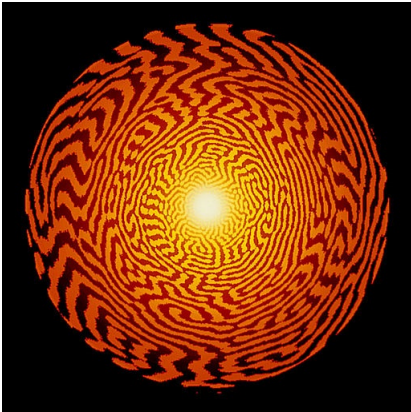
About the Author



Francis X. Diebold is Paul F. and Warren S. Miller Professor of Economics, and Professor of Finance and Statistics, at the University of Pennsylvania and its Wharton School, as well as Faculty Research Associate at the National Bureau of Economic Research in Cambridge, Mass., and past President of the Society for Financial Econometrics. He has published nearly two hundred scientific papers in forecasting, econometrics, finance and macroeconomics, and he has served on the editorial boards of numerous scholarly and practitioner journals. He is an elected Fellow of the Econometric Society, the American Statistical Association, and the International Institute of Forecasters, and the recipient of Sloan, Guggenheim, and Humboldt fellowships. Diebold lectures actively, worldwide, and has received several prizes for outstanding teaching. He has held visiting appointments in Economics and Finance at Princeton University, Cambridge University, the University of Chicago, the London School of Economics, Johns Hopkins University, and New York University. Diebold's research and teaching are firmly rooted in policy and industry; during 1986-1989 he served as an economist under Paul Volcker and

Alan Greenspan at the Board of Governors of the Federal Reserve System in Washington DC, during 2007-2008 he served as an Executive Director at Morgan Stanley Investment Management, and during 2012-2013 he served as Chairman of the Federal Reserve System's Model Validation Council. All his degrees are from the University of Pennsylvania; he received his B.S. from the Wharton School in 1981 and his Economics Ph.D. in 1986. He is married with three children and lives in suburban Philadelphia.

About the Cover



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