

# Frank Strobel

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Department of Economics  
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## Degrees & Professional Qualifications:

Ph.D. (Economics), Queen's University, Kingston (Canada), May 1997.  
M.A. (Economics), Queen's University, Kingston (Canada), May 1991.  
Diplom-Volkswirt, Universität München, June 1989.

Fellow of the Higher Education Academy (previously Member, ILTHE), June 2003.

## Experience:

Department of Economics, University of Birmingham (U.K.)  
Senior Lecturer Oct. 2007 - present  
Lecturer Sept. 1997 – Sept. 2007

### Teaching responsibilities:

- Economics of Financial Markets (3<sup>rd</sup> year undergrad., '10 - present)
- Economics of Banking (3<sup>rd</sup> year undergrad., '98 - present)
- International Macroeconomics & Financial Markets (1<sup>st</sup> year undergrad., '07 - present)
- Money and Banking Seminar (postgrad., '97 – '09)
- UK Financial & Business Systems (1<sup>st</sup> year undergrad., '02 - 04)
- International & European Monetary Issues (3<sup>rd</sup> year undergrad., '99 - 04)
- Topics in International Banking & Finance (postgrad., '98)

### Administrative responsibilities:

- Programme Director & Admissions Tutor, MSc International Money and Banking ('10 - present)
- Erasmus/Exchange Tutor ('10 - present)
- Programme Director & Admissions Tutor, BSc Money, Banking & Finance ('01 – '10)

## Publications & Working Papers:

“International tax arbitrage, currency options and put-call parity conditions”, 2012, *Journal of International Financial Markets, Institutions & Money*, doi:10.1016/j.intfin.2012.01.005.  
“Does uncertainty matter for loan charge-offs?” (with L. Lepetit & D.G. Dickinson), 2011, *Journal of International Financial Markets, Institutions & Money*, doi:10.1016/j.intfin.2011.09.006.  
“The dividend puzzle and tax: a note”, 2011, *Economics Bulletin*, 31(3), p. 2736-2743.  
“Bank insolvency risk and Z-score measures with unimodal returns”, 2011, *Applied Economics Letters*, 18(17), p. 1683-1685.  
“Bank insolvency risk and different approaches to aggregate Z-score measures: a note”, 2011, *Applied Economics Letters*, 18(16), p. 1541-1543.  
“Bank insolvency risk and aggregate Z-score measures: a caveat”, 2010, *Economics Bulletin*, 30(4), p. 2576-2578.  
“Financial fragility and crisis union in the Asia-Pacific region”, 2009, *Global Economy Journal*, 9(2), Art. 7.

- “Southeast Asian Monetary Integration: a real options perspective”, 2007, *Applied Economics*, 39(6), p. 759-763.
- “Joining European Monetary Union: a real options perspective”, 2007, *Scottish Journal of Political Economy*, 54(1), p. 105-115.
- “Leaving EMU: a real options perspective”, 2005, *Applied Economics*, 37(13), p. 1449-1453.
- “Monetary integration and inflation preferences: a real options analysis”, 2005, *European Economic Review*, 49(4), p. 845-860.
- “International tax arbitrage, financial parity conditions and preferential capital gains taxation”, 2005, *Quantitative Finance*, 5(2), p. 219-226.
- “Marriage and the value of waiting”, 2003, *Journal of Population Economics*, 16(3), p. 423-430.
- “Leaving a monetary union: expected time and probability”, 2002, *Greek Economic Review*, 22(1), p. 17-22.
- “International tax arbitrage, tax evasion and interest parity conditions”, 2001, *Research in Economics*, 55(4), p. 413-427.
- “When to leave a monetary union?”, 2001, *Revue Economique*, 52(2), p. 389-397.
- “Monetary integration and the value of waiting”, 2000, in: Moser, T. and B. Schips, eds., *EMU, financial markets and the world economy* (Kluwer Academic Publishers, Boston MA), p. 181-192.
- “Bank insolvency risk and Z-score measures: a refinement”, *mimeo*.
- “Bank equity involvement in industrial firms and bank risk” (with L. Lepetit), *mimeo*.
- “Uncertainty and switching in the mortgage market” (with C. Gondat-Larralde), *mimeo*.

## Conference & Seminar Presentations:

- Southern Finance Association Annual Meetings, Key West FL, Nov. 2011.
- IFABS conference on "Financial Intermediation, Competition and Risk", Rome, July 2011.
- Financial Management Association Annual Meeting, New York NY, Oct. 2010.
- EWG-EPA conference on "Global Trends in the Efficiency and Risk Management of Financial Services", Chania, July 2010.
- Financial Management Association Annual Meeting, Reno NV, Oct. 2009.
- French Economic Association Annual Congress, Paris, Sept. 2008.
- Royal Economic Society Annual Conference, Warwick, March 2008.
- Midwest Finance Association Annual Meeting, San Antonio TX, Feb. 2008.
- Asia-Link conference on "Safety and Efficiency of the Financial System", Manila, Aug. 2007.
- Royal Economic Society Annual Conference, Warwick, April 2007.
- Asia-Link workshop on "Safety and Efficiency of the Financial System", Limoges, Sept. 2006.
- European Economic Association Annual Congress, Vienna, Aug. 2006.
- Canadian Economics Association Annual Meeting, Montreal, May 2006.
- Economics Department, City University, London, Nov. 2005.
- CESifo-Delphi conference on "Global Economic Imbalances: Prospects and Remedies", Munich, Nov. 2005.
- European Economic Association Annual Congress, Amsterdam, Aug. 2005.
- Money Macro & Finance Research Group Annual Conference, London, Sept. 2004.
- GdR Economie monetaire et financiere, Symposium on Banking and Monetary Economics, Nice, June 2004.

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XII International "Tor Vergata" Conference on "Monies, Markets and Banks: Liberalisation versus Regulation", Rome, Dec. 2003.  
Money Macro & Finance Research Group Annual Conference, Cambridge, Sept. 2003.  
GdR Economie monetaire et financiere, Symposium on Banking and Monetary Economics, Birmingham, June 2003.  
Canadian Economics Association Annual Meeting, Ottawa, May 2003.  
Institute of International Integration Studies, Trinity College, Dublin, March 2003.  
Money Macro & Finance Research Group Annual Conference, Warwick, Sept. 2002.  
Canadian Economics Association Annual Meeting, Montreal, June 2001.  
Econometric Society World Congress, Seattle, Aug. 2000.  
Reshaping the Architecture of the International Financial System, Siena, May 2000.  
Money Macro & Finance Research Group Annual Conference, Oxford, Sept. 1999.  
Econometric Society European Meeting, Santiago de Compostela, Aug. 1999.  
Theories and Methods in Macroeconomics, Montreal, May 1999.  
The EMU and the Outside World, Zurich, Dec. 1998.

## **Other Professional Activities:**

PhD supervision (to completion):

Dejing Kong, "Household risky asset choice: an empirical study using BHPS" (2<sup>nd</sup> supervisor), 2012.

External examining:

Nottingham Trent University (MSc Economics & Finance, MSc International Finance), '11 – present.

Programme committee memberships:

Financial Management Association Annual Meeting, 2011.  
Southern Finance Association Annual Meetings, 2011.

Refereeing:

Economics Bulletin, Environmental and Resource Economics, European Journal of Operational Research, Journal of Development Economics, Journal of Economic Studies, Journal of Population Economics, Manchester School, Oxford Economic Papers, Scottish Journal of Political Economy