# Sascha Alexander Keweloh

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## Employment History

04.2018 - present **TU Dortmund University, Applied Economics**
Position: Research fellow

04.2022 - 06.2022 **Sveriges Riksbank, Research Division**
Position: Internship

10.2016 - 02.2017 **Institute for Economics and Peace (Sydney)**
Position: Internship

03.2016 – 08.2016 **European Central Bank, Directorate General Statistics**
Position: Trainee

## Educational History

10.2017 - 08.2022 **PhD Program: Ruhr Graduate School in Economics**
Dissertation topic: Structural Vector Autoregressions and Information in Moments Beyond the Variance (Grade: with honor - summa cum laude)

04.2015 - 10.2017 **Master of Science at the TU Dortmund University**
Major: Economics (Grade: 1.1 - excellent)

08.2014 – 12.2014 **Semester abroad: Utah State University**
Major: Economics

10.2011 - 07.2014 **Bachelor of Science at the TU Dortmund University**
Major: Mathematics and Economics (Grade: 1.9 - good)

## Publications

2023 Keweloh, Sascha Alexander, Seepe A., Hetzenecker S. "Monetary Policy and Information Shocks in a Block-Recursive SVAR " *Journal of International Money and Finance* (2023)

2021 Keweloh, Sascha Alexander. "A Generalized Method of Moments Estimator for Structural Vector Autoregressions Based on Higher Moments. " *Journal of Business & Economic Statistics* (2021)

2017 Keweloh, Sascha Alexander and Maurer, Henri. "Quality enhancements in Government Finance Statistics since the introduction of the euro - Econometric evidence." *No 26, Statistics Paper Series, European Central Bank* (2017)

## Working Papers

2023 Keweloh, Sascha Alexander. "Uncertain Prior Economic Knowledge and Statistically Identified Structural Vector Autoregressions"

2023 Keweloh, Sascha Alexander, Klein M., Prüser J. "Estimating the Effects of Fiscal Policy using a Novel Proxy Shrinkage Prior"

2021 Keweloh, Sascha Alexander. "A feasible approach to incorporate information in higher moments in structural vector autoregressions."

## Conferences, Workshops, and Seminars

2023
- 9th Annual Conference of the International Association for Applied Econometrics (IAAE)
- BSE Summer Forum Workshop on Advances in Structural Shocks Identification
- Kings College London Workshop in Empirical and Theoretical Macroeconomics
- Tenth Italian Congress of Econometrics and Empirical Economics
- Virtual Workshop for Junior Researchers in Time Series
- RuhrMΣtrics Research Seminar

2022
- CFE-CMStatistics 2022
- Econometrics Colloquium Universität Konstanz
- SASCA 2022 Conference
- EEA-ESEM 2022 Annual Congress
- IAAE 2022 Annual conference

2021
- Helsinki Graduate School of Economics Seminar 2021
- RuhrMΣtrics Research Seminar
- 12th RGS Doctoral Conference in Economics

2019
- Econometric Society Winter Meeting 2019
- IAAE 2019 Annual conference
- 11th RGS Doctoral Conference in Economics

## Refereeing

Journal of Applied Econometrics, Journal of International Money and Finance

## Scholarships

2019 **Valedictorian Award (Jahrgangsbestenpreis)**
Department of Economics, TU Dortmund University
Donor: Gesellschaft der Freunde der Universität Dortmund

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|---|---|
| 2017 –2018 | **Ruhr Graduate School in Economics Scholarship** |
| 2016 – 2017 | **Germany Scholarship (Deutschlandstipendium)**<br>Deutschlandstipendium) |
| 2016 | **PROMOS Stipendium**<br>Donor: Deutscher Akademischer Austauschdienst (DAAD) |
| 2015 – 2016 | **Germany Scholarship (Deutschlandstipendium)**<br>Donor: Dortmunder Volksbank Stiftung |
| 2014 | **International Student Exchange Program (ISEP) at the TU Dortmund University** |

Dortmund, 06. June 2023