### Sascha Alexander Keweloh

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## **Employment History**

02.2025 - present	Ruhr Graduate School in Economics (RGS Econ) Position: Coordinator
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

2024	Keweloh, Sascha Alexander, Bruns M. "Testing for Strong Exogeneity in Proxy-Vars" Journal of Econometrics (2024)
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 Paper

2024 Keweloh, Sascha Alexander "Higher Moments and Efficiency Gains in Recursive Structural Vector Autoregressions." Oxford

Bulletin of Economics and Statistics (Revise and Resubmit)

2024 Keweloh, Sascha Alexander. "Uncertain Short-Run Restricti-

ons and Statistically Identified Structural Vector Autoregressions."  $\!\!\!$ 

Journal of Applied Econometrics (Revise and Resubmit)

2024 Keweloh, Sascha Alexander, Klein M., Prüser J. "Estimating

Fiscal Multipliers by Combining Statistical Identification with

Potentially Endogenous Proxies."

2023 Keweloh, Sascha Alexander. "Structural Vector Autoregressi-

ons and Higher Moments: Challenges and Solutions in Small

Samples."

### Conferences, Workshops, and Seminars

2024 Field Seminar Econometrics - University of Bologna, Work-

shop SVARs - University of Göttingen

2023 Statistische Woche, Meeting of Young Economists (SMYE),

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, Italian Congress of Econometrics and Empirical Economics, Virtual Workshop for Junior Researchers in Time

Series , Ruhr<br/>M $\Sigma$ trics Research Seminar

2022 CFE-CMStatistics, Econometrics Colloquium Universität Kon-

stanz, SASCA Conference, Annual Congress of the European Economic Association and Econometric Society (EEA-ESEM), Annual Conference of the International Association

for Applied Econometrics (IAAE)

2021 Helsinki Graduate School of Economics Seminar , Ruhr $M\Sigma$ trics

Research Seminar, RGS Doctoral Conference in Economics

2019 Econometric Society Winter Meeting , Annual Conference

of the International Association for Applied Econometrics

(IAAE), RGS Doctoral Conference in Economics

#### Conference organization

2025 Local Organizer of 18th RGS Doctoral Conference in Econo-

mics.

Refereeing Journal of Applied Econometrics, Journal of International Mo-

ney and Finance, Journal of Business & Economic Statistics,

**Empirical Economics** 

# ${\bf Scholar ships}$

2019	Valedictorian Award (Jahrgangsbestenpreis) Department of Economics, TU Dortmund University Donor: Gesellschaft der Freunde der Universität Dortmund
2017 -2018	Ruhr Graduate School in Economics Scholarship
2016 - 2017	Germany Scholarship (Deutschlandstipendium) Deutschlandstipendium)
2016	PROMOS Stipendium Donor: Deutscher Akademischer Austauschdienst (DAAD)
2015 - 2016	Germany Scholarship (Deutschlandstipendium) Donor: Dortmunder Volksbank Stiftung
2014	International Student Exchange Program (ISEP) at the TU Dortmund University

Dortmund, 06. March 2025