

# 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

- 2024 Keweloh, Sascha Alexander. "Higher Moments and Efficiency Gains in Recursive Structural Vector Autoregressions."
- 2024 Keweloh, Sascha Alexander, Klein M., Prüser J. "Estimating Fiscal Multipliers by Combining Statistical Identification with Potentially Endogenous Proxies."
- 2024 Keweloh, Sascha Alexander "Higher Moments and Efficiency Gains in Recursive Structural Vector Autoregressions."
- 2024 Keweloh, Sascha Alexander. "Uncertain Short-Run Restrictions and Statistically Identified Structural Vector Autoregressions."
- 2023 Keweloh, Sascha Alexander, Bruns M. "Testing for Strong Exogeneity in Proxy-Vars"
- 2023 Keweloh, Sascha Alexander. "Structural Vector Autoregressions and Higher Moments: Challenges and Solutions in Small Samples."

## Conferences, Workshops, and Seminars

- 2024 Field Seminar Econometrics - University of Bologna  
Workshop 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  
RuhrMΣtrics Research Seminar
- 2022 CFE-CMStatistics  
Econometrics Colloquium Universität Konstanz  
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  
RuhrMΣtrics 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
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<b>Refereeing</b>	Journal of Applied Econometrics, Journal of International Money and Finance, Journal of Business & Economic Statistics, Empirical Economics
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## Scholarships

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

Dortmund, 06. June 2024