

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* (accepted)
- 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

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. June 2023