

Sascha Alexander Keweloh

Vogelpothsweg 87
44227 Dortmund
+49 231 755 3441
sascha.keweloh@tu-dortmund.de

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, 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)

Refereeing

Journal of Applied Econometrics, Journal of International Money and Finance, Journal of Business & Economic Statistics

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 2024