Curriculum Vitae

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Research Interests

Econometrics, Multivariate Time Series Analysis, Bayesian Inference, Empirical Macroeconomics

Current Position and Affiliation

since 9/2018	Assistant Professor (tenure track) Econometric Institute Erasmus University Rotterdam, Rotterdam, Netherlands
since 1/2019	Tinbergen Institute Candidate Fellow

Education

10/2014 - 7/2018	PhD in Economics, Principal Advisor: Helmut Lütkepohl Freie University Berlin and DIW Berlin Graduate Center, Berlin, Germany
10/2013 - 9/2014	Doctoral coursework DIW Berlin Graduate Center, Berlin, Germany
10/2010 - 6/2013	M.Sc. in Economics Westfälische Wilhelms-University, Münster, Germany
8/2011 - 1/2012	Exchange semester at School of Economics and Management Lunds University, Lund, Sweden
10/2008 - 10/2010	B.A. in Economics and Business Administration and History Carl von Ossietzky University, Oldenburg, Germany
10/2007 - 9/2008	Study of Economics and Business Administration Johann Wolfgang Goethe University, Frankfurt am Main, Germany

Publications

Penalized Estimation of Panel Vector Autoregressive Models: A Lasso Approach. *International Journal of Forecasting* (forthcoming).

Working Papers and Work in Progress

Disentangling Covid-19, Economic Mobility, and Containment Policy Shocks, with Malte Rieth. Tinbergen Institute Discussion Paper, 2021. *Conditionally accepted, American Economic Journal: Macroeconomics*

Multivariate quantile regression using superlevel sets of conditional densities, with Dennis Fok and Kathrin Gruber. Tinbergen Institute Discussion Paper, 2022.

International Monetary Policy Transmission, with Gregor von Schweinitz

What do Data Say About Time-Variation in Monetary Policy Shock Identification?, with Tomasz Woźniak

Other Publications

Restrictions Search for Panel Vector Autoregressive Models. DIW Discussion Papers, 2016.

Teaching Experience

	Erasmus University Rotterdam
2021	Time Series Analysis May - June, Bachelor-level
since 2018	Econometrics I Nov - Dec, Master- and PhD-level, at Tinbergen Institute
2019 - 2021	Seminar Financial Case Studies Jan - Mar, Master-level
since 2018	Bachelor and Master theses supervision in Quantitative Finance and Econometrics
	Freie University Berlin and DIW Berlin
2016/17 & 2017/18	Econometric Methods, Part II: Multiple Time Series Analysis Winter Term, PhD-level, tutorials
2015 & 2016	Multiple Time Series Analysis Summer Term, Master- and PhD-level, tutorials

Work Experience

1/2015 - 8/2018	DIW Berlin, Graduate Center, Berlin, Germany Research Associate
9/2017 - 10/2017	University of Melbourne, Melbourne, Australia Visiting Researcher, Department of Economics
1/2015, 8/2014 - 10/2014	International Monetary Fund, Washington DC, USA Visiting Researcher, Research Department, World Economic Studies Division
8/2012 - 10/2012	Rheinisch-Westfälisches Institute for Economic Research, Essen, Germany Intern, Department Growth and Cycles
1/2012 - 4/2012	German Bundesbank, Frankfurt am Main, Germany Intern, Department Banking Supervision and Regulation: Research

Conferences & Seminars

2022	COMPSTAT (online), ESOBE (Salzburg), CFE (online)
2021	University of East Anglia (online), ESOBE (online), CFE (online)
2020	CFE (online)
2019	Statistics Day (Rotterdam), Netherlands Econometrics Study Group Conference (Amsterdam), ESOBE (St Andrews)
2018	University of Konstanz, University of Vienna, Erasmus University Rotterdam, University of Groningen, University of Mannheim, Stockholm School of Economics
2017	EEA-ESEM (Lisbon), Barcelona GSE Summer Forum (Barcelona), University of Sydney, University of Melbourne, CFE (London), Spring Meeting of Young Economist (Halle), VfS Annual Conference (Vienna), Topics in Time Series Econometrics (Freie University Berlin - Tornow)
2016	IAAE (Milan), ESOBE (Venice), CFE (Seville), VfS Annual Conference (Augsburg), Workshop Empirical Macroeconomics at Freie University Berlin, DIW Berlin Graduate Center Summer Workshop (Potsdam)
2015	Workshop Empirical Macroeconomics at Freie University Berlin, DIW Berlin Graduate Center Summer Workshop (Potsdam), Topics in Time Series Econometrics (Freie University Berlin - Tornow)

Grants & Awards

2022	ERS-IASC Award, best contribution presented by an early career researcher in COMPSTAT 2022
2021	EFaB Paper Presentation Award, ESOBE 2021
2019	Ernst-Reuter award of the Freie University Berlin for PhD thesis
4/2018 - 9/2019	Bundesbank-funding *International Monetary Policy Transmission*: Acquisition of high-frequency financial market data for the identification of monetary policy shocks (with Gregor von Schweinitz)
2017	Research grant of Leibniz Research Alliance, Topic Crises in a Globalised World (3,000 Euro) for the paper *International Monetary Policy Transmission*
2017	Conference premium of the Verein für Socialpolitik

Refereeing

Journal of Money, Credit, and Banking, Review of International Economics, MIS Quarterly, Journal of Forecasting, Econometrics and Statistics, Bulletin of Economic Research, Econometrics

Skills

Programming: MATLAB, R, LaTeX
Languages: German (native), English (fluent), Dutch (beginner)

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