

Curriculum Vitae

Annika M. Schnücker

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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

Work in Progress

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

Penalized Estimation of Panel Vector Autoregressive Models. Econometric Institute Research Papers, 2019.

International Monetary Policy Transmission, with Gregor von Schweinitz

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

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
8/2009 - 9/2009	Ernst & Young GmbH, Hamburg, Germany Intern, Department Transaction Advisory Services: Restructuring

Teaching Experience

	<i>Erasmus University Rotterdam</i>
2018 & 2019	Econometrics I Nov - Dec, Master- and PhD-level, at Tinbergen Institute
2019 & 2020	Seminar Financial Case Studies Jan - Mar, Master-level
2019 & 2020	Bachelor and Master theses supervision in Quantitative Finance and Econometrics
	<i>Freie University Berlin and DIW Berlin</i>
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

Conferences & Seminars

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 2017 (Lisbon), Barcelona GSE Summer Forum (Barcelona), University of Sydney, University of Melbourne, CFE (London), Spring Meeting of Young Economist 2017 (Halle), VfS Annual Conference 2017 (Vienna), Topics in Time Series Econometrics (Freie University Berlin - Tornow)
2016	IAAE 2016 Annual Conference (Milan), ESOBE (Venice), CFE (Seville), VfS Annual Conference 2016 (Augsburg), Workshop Empirical Macroeconomics at Freie University Berlin, DIW Berlin Graduate Center 2015 Summer Workshop (Potsdam)
2015	Workshop Empirical Macroeconomics at Freie University Berlin, DIW Berlin Graduate Center 2015 Summer Workshop (Potsdam), Topics in Time Series Econometrics (Freie University Berlin - Tornow)

Grants & Awards

2019	Ernst-Reuter award of the Freie University Berlin for PhD thesis
4/2018 - 9/2019	Bundesbank-funding <i>International Monetary Policy Transmission</i> : Acquisition of high-frequency financial market data for the identification of monetary policy shocks (with Gergor von Schweinitz)
2017	Research grant of Leibniz Research Alliance, Topic Crises in a Globalised World (3,000 Euro) for the paper <i>International Monetary Policy Transmission</i>
2017	Conference premium of the Verein für Socialpolitik

Refereeing

Journal of Money, Credit, and Banking, Review of International Economics, MIS Quarterly

Skills

Programming: MATLAB, R, L^AT_EX

Languages: German (native), English (fluent), Dutch (beginner)

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