Curriculum Vitae

Annika Camehl

née Schnücker

Econometric Institute
Erasmus School of Economics
Erasmus University Rotterdam

camehl@ese.eur.nl
https://aschnuecker.github.io/

Current Position and Affiliation

since 12/2024	Associate Professor Econometric Institute Erasmus University Rotterdam, Rotterdam, Netherlands
since 7/2024	Tinbergen Institute Research Fellow

Previous Position and Affiliation

5/2024 - 11/2024	Assistant Professor (tenured) Econometric Institute Erasmus University Rotterdam, Rotterdam, Netherlands
9/2018 - 4/2024	Assistant Professor (tenure track) Econometric Institute Erasmus University Rotterdam, Rotterdam, Netherlands
1/2019 - 6/2024	Tinbergen Institute Candidate Fellow
1/2015 - 8/2018	DIW Berlin, Graduate Center, Berlin, Germany Research Associate

Visiting Positions

8/2025 - 9/2025, 2/2023 - 3/2023, 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

Education

10/2014 - 7/2018	PhD in Economics, Principal Advisor: Helmut Lütkepohl Freie Universität 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-Universität, 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 Universität, Oldenburg, Germany

Research Interests

Multivariate Time Series Analysis, Empirical Macroeconomics, Bayesian Inference

Published Journal Articles

Camehl, A., Fok, D., and Gruber, K. (2024). On superlevel sets of conditional densities and multivariate quantile regression. *Journal of Econometrics* (forthcoming).

Camehl, A. (2023). Penalized Estimation of Panel Vector Autoregressive Models: A Panel Lasso Approach. *International Journal of Forecasting* 39 (3), 1185–1204.

Camehl, A. and Rieth, M. (2023). Disentangling Covid-19, Economic Mobility, and Containment Policy Shocks. *American Economic Journal: Macroeconomics* 15 (4), 217–48.

Working Papers

Camehl, A. and Woźniak, T. (2025). Time-Varying Identification of Structural Vector Autoregressions. arXiv:2502.19659.

Camehl, A. and von Schweinitz, G. (2023). What Explains International Interest Rate Co-Movement? IWH-Discussion Paper, 3/2023.

Schnücker, A. (2016). Restrictions Search for Panel Vector Autoregressive Models. DIW Discussion Papers.

Work in Progress

How vaccination changes economic-pandemic dynamics (joint with Michele Piffer and Malte Rieth)

A Level-Set Method for Multiple-Output Panel Quantiles (joint with Kathrin Gruber)

Micro-based SVAR Identification (joint with Maximilian Schröder)

Selected Presentations at Conferences & Seminars

2025	DNB (Amsterdam), SNDE (San Antonio), Federal Reserve Board (Washington D.C.), Workshop in Empirical Macroeconomics (Linz), Econometrics Workshop (Manchester)
2024	SNDE (Padua), Workshop in Empirical Macroeconomics (Innsbruck)
2023	Singapore Management University, University of Queensland (online), University of Melbourne, Monash University, CEF (Nice), ESOBE (Glasgow)
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)
2016	IAAE (Milan), ESOBE (Venice), CFE (Seville), VfS Annual Conference (Augsburg)

Service

2024 & 2025	Co-organizer *Workshop in Empirical Macroeconomics* at King's College London
2023	Co-organizer *Workshop in Empirical and Theoretical Macroeconomics* at King's College London
2022	Session organizer CFE (online), together with Tomasz Woźniak
since 2019	Organizer of the internal econometrics seminar at Erasmus University Rotterdam
2019 - 2021	Interviewer for faculty positions (Econometric Institute, Erasmus University Rotterdam) at the economics job market
2015 - 2018	Member of the graduate student selection committee of the DIW Berlin Graduate Center
2015 - 2016	Coordinator of the DIW Seminar on Macroeconomics and Econometrics

Teaching

	Erasmus University Rotterdam
2021, 2023	Time Series Analysis May - June, Bachelor-level
since 2018	Econometrics I Nov - Dec, Master- and PhD-level, at Tinbergen Institute
2019 - 2021, 2023	Seminar Financial Case Studies Jan - Mar, Master-level
since 2018	Bachelor and Master theses supervision in Quantitative Finance and Econometrics
	Freie Universität 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

Grants & Awards

2025	Visiting Research Scholar Scheme, University of Melbourne (4,100AUD)
2025	NWO - XS grant (50,000€)
2025 - 2030	Erasmus School of Economics Starter Grant (300,000€)
2023	ESP 3 Research Visit Grant (2,000€)
2022	ERS-IASC Award, (early career researcher) COMPSTAT 2022
2021	EFaB Paper Presentation Award, ESOBE 2021
2019	Ernst-Reuter Award of the Freie Universität Berlin for PhD thesis
2017	Research Grant of the Leibniz Research Alliance, Topic: Crises in a Globalised World (with Gregor von Schweinitz)

Refereeing

Journal of Econometrics, Journal of Money, Credit, and Banking, Review of International Economics, MIS Quarterly, International Journal of Forecasting, Macroeconomic Dynamics, Empirical Economics, Journal of Forecasting

Skills

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

August 2025