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Home Contact Information:

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Personal Information: Citizenship: German

Fields:

Macroeconomics, International Economics, Applied Econometrics

Education:

2015 –	Ph.D. in International Economics, Graduate Institute of International and Development Studies (IHEID) Thesis advisors: Ugo Panizza, Cédric Tille
2016 – 2017	Swiss Program for Beginning Doctoral Students (Macroeconomics and Econometrics sequences), Study Center Gerzensee
2013 – 2015	M.A. in International Economics, IHEID
2010 – 2011	M.Sc. in International Strategy and Economics, University of St. Andrews
2006 – 2010	B.A. in International Business, Heilbronn University

Research Experience and Other Employment:

2017	Summer Intern, Western Hemisphere Department, International Monetary Fund
2015	Consultant, Research Department, International Labor Organization
2012 – 2013	Junior Economist, Employment Policy Department, International Labor Organization
2012	Intern, Employment Policy Department, International Labor Organization
2011 – 2012	Blue Book Trainee, Directorate-General for Development and Cooperation, European Commission
2009 – 2010	Intern, Corporate Finance Department, Kepler Cheuvreux

Teaching Experience:

Fall 2016,	Econometrics I, Department of Economics, IHEID,
Fall 2017	Teaching assistant for Prof. Cajal Grossi
Spring 2016,	Econometrics II, Department of Economics, IHEID,
Spring 2017	Teaching assistant for Prof. Panizza and Prof. Vandewalle
Fall 2015	International Trade, Department of Economics, IHEID Teaching assistant for Prof. Koopman

Honors, Scholarships, and Fellowships:

2018 –	Swiss National Science Foundation Doc.Mobility fellowship
2013 – 2015	German Academic Exchange Service full scholarship
2011	Dr. John B. Henderson Postgraduate Prize, University of St. Andrews

Working Papers:

“Fear Thy Neighbor: Spillovers from Economic Policy Uncertainty”

(joint with Nina Biljanovska and Francesco Grigoli)

High levels of economic policy uncertainty in various parts of the world revamped the debate about its impact on economic activity. With increasingly stronger economic, financial, and political ties among countries, economic agents have more reasons to be vigilant of foreign economic policy. Employing heterogeneous panel structural VARs, we test for spillovers from economic policy uncertainty (EPU) on other countries' economic activity. EPU reduces growth in real output, private consumption and private investment, with spillovers from abroad accounting for about two-thirds of the effect. Using local projections, we show that shocks originating in the US, Europe, and China reduce economic activity in the rest of the world, with the effects being mostly felt in Europe and the Western Hemisphere.

“Factor Models for Non-Stationary Series: Estimates of Monthly U.S. GDP”

(joint with Seton Leonard)

This paper presents a novel dynamic factor model for non-stationary data. We begin by constructing a simple dynamic stochastic general equilibrium growth model and show that we can represent and estimate the model using a simple linear-Gaussian (Kalman) filter. Crucially, consistent estimation does not require differencing the data despite it being cointegrated of order 1. We then apply our approach to a mixed frequency model which we use to estimate monthly U.S. GDP from May 1969 to January 2016 using 171 series with an emphasis on housing related data. We suggest our estimates may, at a quarterly rate, in fact be more accurate than measurement error prone observations. Finally, we use our model to construct pseudo real-time GDP nowcasts over the 2007 to 2009 financial crisis. This last exercise shows that a GDP index, as opposed to real time estimates of GDP itself, may be more helpful in highlighting changes in the state of the macroeconomy.

Seminars and Conferences:

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| 2017 | Bordeaux Workshop in International Economics and Finance, Gerzensee Alumni Conference, IHEID Brown Bag Seminar, IMF WHD Research Seminar |
| 2016 | IHEID Brown Bag Seminar |

Skills:

IT Literacy: LaTeX, MATLAB, R, Stata

Languages: German (native), English (fluent), Spanish (very good), French (intermediate), Arabic (basic)

References:

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