

JUNIOR PROFESSOR DR GREGOR VON SCHWEINITZ

Halle Institute for Economic Research · Department of Macroeconomics
Leipzig University · Institute for Theoretical Economics
Kleine Märkerstraße 8 · D-06108 Halle (Saale) · Germany
Phone: +49 345 7753 - 744 · Fax: +49 345 7753 - 799
E-mail: Gregorvon.Schweinitz@iwh-halle.de · <http://www.iwh-halle.de>
Date of birth: August 10th, 1984, Tübingen · Nationality: German

CURRENT POSITIONS

Since 10/2017	Junior Professor for Quantitative Macroeconomics, University of Leipzig
Since 04/2016	Board member, European Association of Young Economists
Since 05/2014	Coordinator of the Research Group “Volatility, Growth, and Financial Crises”, Halle Institute for Economic Research
Since 01/2011	Research Associate, Halle Institute for Economic Research, Department Macroeconomics

PREVIOUS POSITIONS

07/2013–04/2018	Programme Manager, Doctoral Programme in Economics (DPE), Halle Institute for Economic Research
08/2015–07/2017	Guest Researcher, Bundesbank
10/2014–07/2016	Lecturer, Martin Luther University Halle-Wittenberg
04/2012–09/2012	Teaching Assistant, Department of Economics, University of Halle-Wittenberg
10/2010–12/2010	Trainee, Allianz SE Reinsurance, Actuarial, Zurich
05/2010–09/2010	Working Student, Swiss Re, Risk & Capital, Munich
06/2007–10/2009	Working Student, Allianz SE Reinsurance, Actuarial, Munich
10/2002–09/2004	Reserve officer candidate, Deutsche Bundeswehr

EDUCATION

01/2011–12/2013	Ph.D. candidate; University of Halle-Wittenberg, Germany Thesis: <i>Modelling Macroeconomic Risk: The Genesis of the European Debt Crisis</i>
-----------------	--

10/2007–03/2010	Graduate Studies in Mathematics; Technical University of Munich, Germany Thesis: <i>The Windy General Routing Problem - a Combination of the Chinese Postman and the Traveling Salesman Problem</i>
10/2006–09/2007	Undergraduate Studies in Mathematics and Economics; University of Strasbourg, France
10/2004–09/2006	Undergraduate Studies in Mathematics; Technical University of Dresden, Germany
08/1990–06/2002	School. A-levels at the Gymnasium am Münsterplatz Basel, Switzerland

RESEARCH VISITS

2020	University of Notre Dame, Indiana
2015	Goethe University, Frankfurt
2014	Henan University, Kaifeng, China
2014	California State University Long Beach
2013, 2015	WU Vienna
2012, 2013	Mendel University, Brno
2011	Summer School, Tinbergen Institute, Amsterdam

TEACHING

Fall 2020 (exp.)	Macroeconomics (BA), University of Leipzig
Spring 2020	Introduction to Business Cycle Analysis, Seminar (BA), University of Leipzig
Fall 2019	Growth and Development: Empirics (Master), University of Leipzig
Spring 2019	Introduction to Business Cycle Analysis, Seminar (BA), University of Leipzig
Fall 2018	Advanced Business Cycles (Master), University of Leipzig
Spring 2018	Introduction to Business Cycle Analysis, Seminar (BA), University of Leipzig
Fall 2017	Advanced Business Cycles (Master), University of Leipzig
Spring 2016	Advanced Macroeconomic Theory (MA), Martin Luther University of Halle-Wittenberg
Fall 2015	Financial Stability and Real Economic Development, Seminar (BA), Martin Luther University of Halle-Wittenberg; with Lena Tonzer, PhD
Fall 2014	Macroeconomic Theory and its Influence on Economic Policy, Seminar (BA), Martin Luther University of Halle-Wittenberg; with Dr Katja Drechsel
Spring 2012	Advanced Macroeconomic Theory, teaching fellow for Prof. Dr. Oliver Holtemöller, Martin Luther University of Halle-Wittenberg

PUBLICATIONS

- von Schweinitz, G., Tonzer, L. and Buchholz, M. (2020): *Monetary policy through exchange rate pegs: The removal of the Swiss franc-Euro floor and stock price reactions*
· International Review of Finance, forthcoming. [Link]
· Earlier version available as IWH-Discussion Papers 9/2018. [Link]
- Sarlin, P. and von Schweinitz, G. (2019): *Optimizing Policymakers' Loss Functions in Crisis Prediction: Before, Within or After?*
· Macroeconomic Dynamics, forthcoming. [Link]
· Earlier version available as IWH-Discussion Papers 6/2015. [Link]
· Earlier version available as ECB Working Paper 2025/2017. [Link]
- Beutel, J., List, S. and von Schweinitz, G. (2019): *Does Machine Learning Help Us Predict Banking Crises?*
· Journal of Financial Stability, Vol. 45, 100693. [Link]
· Earlier version available as IWH-Discussion Papers 2/2019. [Link]
· Earlier version available as Bundesbank Discussion Paper 48/2018. [Link]
- Crespo-Cuaresma, J., von Schweinitz, G. and Wendt, K. (2019): *On the Empirics of Reserve Requirements and Economic Growth*
· Journal of Macroeconomics, Vol. 60, pp. 253–274. [Link]
· IWH-Discussion Papers 8/2018. [Link]
- El-Shagi, M. and von Schweinitz, G. (2018): *The Joint Dynamics of Sovereign Ratings and Government Bond Yields*
· Journal of Banking and Finance, Vol. 97, pp. 198–218. [Link]
· Earlier version available as IWH-Discussion Papers 4/2015. [Link]
· Earlier version available as Bundesbank-Discussion Papers 13/2016. [Link]
- El-Shagi, M., Lindner, A. and von Schweinitz, G. (2016): *Real Effective Exchange Rate Misalignment in the Euro Area: A Counterfactual Analysis*
· Review of International Economics, Vol. 24(1), pp. 37–66. [Link]
· Earlier version available as IWH-Discussion Papers 6/2014. [Link]
- El-Shagi, M. and von Schweinitz, G. (2016): *Qual VAR Revisited: Good Forecast, Bad Story*
· Journal of Applied Economics, Vol. 19(2), 293–321.
· Earlier version available as IWH-Discussion Paper 12/2012. [Link]
- El-Shagi, M. and von Schweinitz, G. (2016): *The Diablo 3 Economy: An Agent Based Approach*, Computational Economics, Vol. 47, pp. 193–217. [Link]
- El-Shagi, M. and von Schweinitz, G. (2015): *Risk and Return – Is there an Unholy Cycle of Ratings and Yields?*, Economics Letters, Vol. 129, pp. 49–51. [Link]
- El-Shagi, M., Knedlik, T. and von Schweinitz, G. (2013): *Predicting Financial Crises: The (Statistical) Significance of the Signals Approach*
· Journal of International Money and Finance, Vol. 35, pp. 76–103. [Link]
· Earlier version available as IWH-Discussion Paper 3/2012. [Link]
- Knedlik, T. and von Schweinitz, G. (2012): *Macroeconomic Imbalances as Indicators for Debt Crises in Europe*
· Journal of Common Market Studies, Vol. 50(5), pp. 726–745. [Link]
· Earlier version available as IWH-Discussion Paper 12/2011. [Link]

CURRENT WORKING PAPERS

- El-Shagi, M. and von Schweinitz, G. (2019): *Fiscal Policy and Fiscal Fragility: Empirical Evidence from the OECD*
· 2nd Revise and Resubmit, Journal of International Money and Finance.
· IWH-Discussion Papers 13/2019. [Link]
· CFDS Discussion Paper Series 2019/5. [Link]
- El-Shagi, M. and von Schweinitz, G. (2017): *Why They Keep Missing: An Empirical Investigation of Rational Inattention of Rating Agencies*
· Earlier version available as IWH-Discussion Papers 1/2017. [Link]
- von Schweinitz, G. (2013): *Flight Patterns and the Yields of European Government Bonds*
· IWH-Discussion Papers 10/2013. [Link]
· Permanent discussion paper.

MONOGRAPHS

- von Schweinitz, G. (2013): *Modelling Macroeconomic Risk: The Genesis of the European Debt Crisis*, Thesis, Online-Publication, Faculty of Law, Economics and Business, Martin Luther University Halle-Wittenberg. [Link]

POLICY REPORTS

- Schultz, B. and von Schweinitz, G. (2017): 7th IWH/INFER-Workshop on Applied Economics and Economic Policy: “Challenges and Implications of Inflationary Dynamics”, in: *Wirtschaft im Wandel* 23(4), p. 83.
- Cumurovic, A., Dany, G., Drygalla, A., Littke, H., Kim, C.H., Müller, J. and von Schweinitz, G. (2017): 22. Spring Meeting of Young Economists in Halle (Saale) – ein Tagungsbericht, in: *Wirtschaft im Wandel* 23(2), pp. 41–42.
- Schultz, B. and von Schweinitz, G. (2016): 6th IWH/INFER-Workshop on Applied Economics and Economic Policy: “(Ending) Unconventional Monetary Policy”, in: *Wirtschaft im Wandel* 22(6), p. 133.
- Dany, G., Gropp, R., Littke, H. and von Schweinitz, G. (2015): *Germany’s Benefit from the Greek Crisis*, in: IWH-Online 7-2015.
- El-Shagi, M. and von Schweinitz, G. (2015): *Negative Bonitätsbewertungen und Zinsen auf Staatsanleihen – Gibt es einen Teufelskreis?*, in: *Wirtschaft im Wandel* 3-2015, pp. 44–47.
- El-Shagi, M., Lindner, A. and von Schweinitz, G. (2014): *Geriet die preisliche Wettbewerbsfähigkeit von Euroraum-Ländern nach Gründung der Währungsunion aus dem Gleichgewicht?*, in: *Wirtschaft im Wandel* 3-2014, pp. 46–49.
- Schultz, B. and von Schweinitz, G. (2014): 4th IWH/INFER-Workshop on Applied Economics and Economic Policy: “A New Fiscal Capacity for the EU?”, in: *Wirtschaft im Wandel* 2-2014, pp. 30–31.
- Knedlik, T. and von Schweinitz, G. (2012): *Zur Aussagekraft von Frühindikatoren für*

WORK IN PROGRESS

Schularick, M., Steger, T. and von Schweinitz, G.: *Houses as assets: what drives the increase in real house prices since the 1970's?*

Baumeister, C.J.S. and von Schweinitz, G.: *Determining the Relative Importance of Credit Supply and Credit Demand Shocks for the Business Cycle: A New Approach to Identification*

Schnücker, A. and von Schweinitz, G.: *International Monetary Policy Transmission*

Claudio, J.C. and von Schweinitz, G.: *Technology News Shocks and the Slope of the Yield Curve: An International Perspective*

Staffa, R. and von Schweinitz, G.: *The Reception of Fiscal News on Financial Markets: Evidence from News Tickers*

ORGANIZED CONFERENCES AND WORKSHOPS

Comoderation of a panel on the academic job market at the EEA 2020 in Rotterdam (with Elena La Ferrara, Nezih Guner, Paolo Pinotti and Chris Roth)

8th IWH-INFER AEEP Workshop from August 16th to 17th, 2018 (featuring keynote lecture by Hiro Ito)

23rd Spring Meeting of Young Economists 2018 (Member of the Program Committee)

7th IWH-INFER AEEP Workshop from September 8th to 9th, 2017 (featuring keynote lectures by Michael Ehrmann and Mathias Trabandt)

Moderation of an editors panel at the EEA 2017 in Lisbon (with Nicola Fuchs-Schündeln, Magne Mogstad, Imran Rasul and Jan-Egbert Sturm)

22nd Spring Meeting of Young Economists 2017 (Head of Local Organizing Committee, featuring keynote lectures by Jordi Gali, Barbara Rossi, Uwe Sunde and Georg Weizsäcker)

6th IWH-INFER AEEP Workshop from September 29th to 30th, 2016 (featuring keynote lecture by Peter Praet)

5th IWH-INFER AEEP Workshop from September 17th to 18th, 2015 (featuring keynote lectures by Arnoud Boot and Jeromin Zettelmeyer)

3rd CGDE Doctoral Workshop from March 10th to 11th, 2015

4th IWH-INFER AEEP Workshop from March 17th to 18th, 2014 (featuring keynote lectures by Lars Feld and Helge Berger)

12th IWH-CIREQ Macroeconometric Workshop from December 13th to 14th, 2011 (featuring keynote lectures by Michael Wickens and Mathias Hoffmann)

CONFERENCES AND PRESENTATIONS

2020	35th EEA Annual Congress, Rotterdam
2019	7th CGDE Doctoral Workshop, Leipzig (Discussant); 24th SMYE, Bruxelles; KOF Research Seminar; 6th IAAE Annual Conference, Nicosia; 20th IWH-CIREQ-GW Macroeconometric Workshop, Halle (Saale) (Discussant)
2018	19th IWH-CIREQ-GW Macroeconometric Workshop, Halle (Saale); 23rd SMYE, Palma de Mallorca; CEF 2018, Milano; 8th IWH-INFER AEEP Workshop, Halle (Saale)
2017	5th CGDE Doctoral Workshop, Jena (Discussant); 22nd SMYE, Halle (Saale); 4th IAAE Conference, Sapporo; 32nd EEA Annual Congress, Lisbon; 7th IWH-INFER AEEP Workshop, Halle (Saale); 2017 Paris Financial Management Conference
2016	4th CGDE Doctoral Workshop, Magdeburg (Discussant); 2nd HenU/INFER Workshop on Applied Macroeconomics, Henan University, Kaifeng; 21st SMYE, Lisbon; VfS Annual Conference 2016, Augsburg; 6th IWH-INFER AEEP Workshop, Halle (Saale); KOF Research Seminar; Faculty Seminar, HHU Duesseldorf; CFE-2016 Conference, Seville (Session Organizer); DIW Research Seminar
2015	Financial Stability Seminar, ECB; Brownbag Seminar, Goethe University, Frankfurt; Early-Warning Modeling Seminar, Bundesbank; CEUS Workshop 2015, WHU; 2nd IAAE Conference, Thessaloniki; VfS Annual Conference 2015 (Session Organizer), Muenster; 5th IWH-INFER AEEP Workshop, Halle (Saale); Faculty Seminar, WU Vienna; CFE-2015 Conference, London
2014	Faculty Seminar, CSU Long Beach; 2nd CGDE Doctoral Workshop, Leipzig; Faculty Seminar MLU, Halle (Saale); ESAM 2014, Hobart; VfS Annual Conference 2014, Hamburg (Session Organizer); 4th IWH-INFER AEEP Workshop, Halle (Saale); 32nd CIRET Conference, Hangzhou; Faculty Seminar, Henan University, Kaifeng; CFE-2014 Conference, Pisa
2013	3rd IWH-INFER AEEP Workshop, Halle; INFER Annual Conference 2013, Orléans; NOeG Annual Conference 2013, Innsbruck; 1st WUWAETRIX Workshop, WU Vienna; IFABS 2013, Nottingham; VfS Annual Conference 2013, Düsseldorf; 5th International Conference, Mendel University, Brno; CFE-2013 Conference, London
2012	2nd IWH-INFER AEEP Workshop, Halle; 2012 SSES Annual Meeting, Zurich; 2012 SES Annual Conference; 31st CIRET Conference, Vienna; 4th International Conference, Mendel University, Brno; SEEK Workshop, ZEW, Mannheim
2011	3rd International Conference, Mendel University, Brno; 12th IWH-CIREQ Conference, Halle

PH.D. SUPERVISION

Joao Carlos Claudio, Halle Institute for Economic Research and Leipzig University (expected 2021)

Ruben Staffa, Halle Institute for Economic Research and Leipzig University (expected 2023)

SUPERVISED THESES

Franz Lukas Weiß: "Bank Runs in Cyprus and Greece" (Bachelor Thesis, 2016)

Sebastian Däbritz: "Rising US interest rates and sudden stops in emerging markets" (Bachelor Thesis, 2016)

Lucas Orthmann: "Real Economic Effects of Currency Shocks" (Bachelor Thesis, 2016)

Tobias Reinagl: "Das deutsche Leistungsbilanzsaldo aus Sicht des Verfahrens zur Vermeidung makroökonomischer Ungleichgewichte" (Bachelor Thesis, 2015)

Rene Theuerkauf: "Frühwarnsysteme für Staatsschuldenkrisen" (Masters Thesis, 2015)

Kevin Löber: "Applicability of Macroeconomic Variables for the Early Detection of Debt Crises Within the EU" (Masters Thesis, 2014)

HONORS, AWARDS AND FELLOWSHIPS

Conference Subsidy Program of the VfS (2014) for presentation of *Real Effective Exchange Rate Misalignment in the Euro Area: A Counterfactual Analysis* at the ESAM 2014 in Hobart, Australia

Best Paper Award of the University of Halle-Wittenberg, Department of Law and Economics (2012) for the paper *Macroeconomic Imbalances as Indicators for Debt Crises in Europe*

THIRD-PARTY FUNDING

04/2018-09/2019 Bundesbank-funding "International Monetary Policy Transmission": Acquisition of high-frequency financial market data for the identification of monetary policy shocks (with Annika Schnücker, DIW Berlin)

01/2017-12/2019 DFG-application "Early-warning models for systemic banking crises: the effect of model and estimation uncertainty": Funding of a PhD-position (sole applicant)

10/2013-09/2015 European Regional Development Fund "Investing in our Future": Funding of the IWH Doctoral Programme in Economics (member of the application team)

REFEREEING ACTIVITY

Canadian Journal of Economics; China Economic Review; Computational Statistics and Data Analysis; Czech Journal of Economics and Finance; Economic Modelling; Economics Bulletin; Economics of Transition; Empirica; Empirical Economics; European Economic Review; European Journal of Political Economy; German Economic Review; International Economic Journal; International Finance; International Review of Financial Analysis; Journal of Banking and Finance; Journal of Common Market Studies; Journal of Economic Dynamics and Control; Journal of International Money and Finance; Journal of Macroeconomics; Journal of Money, Credit and Banking; Kredit und Kapital; Macroeconomic Dynamics; Manchester School; Oxford Bulletin of Economics and Statistics; Panoeconomicus; PLOS ONE; Review of Development Economics

REFERENCES

These persons are familiar with my professional qualifications and my character:

Prof. Christiane Baumeister, PhD

Notre Dame University
3028 Jenkins Nanovic Hall
Notre Dame, IN 46556, USA

Phone: +1 574-631-8450
Email: cbaumeis (at) nd.edu

Prof. Dr. Makram El-Shagi

Henan University
85 MingLun Street
Kaifeng, Henan, China

Email: makram.elshagi (at) gmail.com

Prof. Reint Gropp, Ph.D.

Halle Institute for Economic Research
Kleine Märkerstr. 8
D-06108 Halle (Saale), Germany

Phone: +49 345 7753-700
Fax: +49 345 7753-799
Email: Reint.Gropp (at) iwh-halle.de

Prof. Dr. Oliver Holtemöller

Halle Institute for Economic Research
Kleine Märkerstr. 8
D-06108 Halle (Saale), Germany

Phone: +49 345 7753-800
Fax: +49 345 7753-799
Email: Oliver.Holtemoeller (at) iwh-halle.de

Prof. Dr. Thomas Steger

Leipzig University
Grimmaische Straße 12
D-04109 Leipzig, Germany

Phone: +49 341 9733541
Fax: +49 341 9733549
Email: steger (at) wifa.uni-leipzig.de

Leipzig, September 11, 2020