

JUNIOR PROFESSOR DR GREGOR VON SCHWEINITZ

Rostock University · Chair of Applied Macroeconomics
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 · Web: <https://gvschweinitz.org>

CURRENT POSITIONS

Since 10/2022	Substitute Professor for Applied Macroeconomics, University of Rostock
Since 10/2017	Junior Professor for Quantitative Macroeconomics, Leipzig University Positive evaluation 09/2020
Since 05/2014	Head of the Research Group “Volatility, Growth, and Financial Crises”, Halle Institute for Economic Research

PREVIOUS POSITIONS

2017–2022	Board Member, European Association of Young Economists
2013–2018	Programme Manager, Doctoral Programme in Economics (DPE), Halle Institute for Economic Research
2015–2017	Guest Researcher, Bundesbank
2012–2016	Teaching Assistant and Lecturer, Martin Luther University Halle-Wittenberg
2007–2010	Working Student, Actuarial, Allianz SE Reinsurance and Swiss Re
2002–2004	Reserve officer candidate, Deutsche Bundeswehr

EDUCATION

2011–2013	Ph.D. candidate; University of Halle-Wittenberg, Germany
2007–2010	Graduate Studies in Mathematics; Technical University of Munich, Germany
2006–2007	Undergraduate Studies in Mathematics and Economics; University of Strasbourg, France
2004–2006	Undergraduate Studies in Mathematics; Technical University of Dresden, Germany
1990–2002	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

PUBLICATIONS

- El-Shagi, M. and von Schweinitz, G. (2022): *Why They Keep Missing: An Empirical Investigation of Rational Inattention of Rating Agencies*, Scottish Journal of Political Economy, Vol 69(2), pp. 186–224.
- von Schweinitz, G., Tonzer, L. and Buchholz, M. (2021): *Monetary policy through exchange rate pegs: The removal of the Swiss franc-Euro floor and stock price reactions*, International Review of Finance, Vol 21(4), pp. 1382–1406.
- El-Shagi, M. and von Schweinitz, G. (2021): *Fiscal Policy and Fiscal Fragility: Empirical Evidence from the OECD*, Journal of International Money and Finance, Vol. 115, 102292.
- Sarlin, P. and von Schweinitz, G. (2021): *Optimizing Policymakers' Loss Functions in Crisis Prediction: Before, Within or After?*, Macroeconomic Dynamics, Vol. 25(1), pp. 100–123.
- Beutel, J., List, S. and von Schweinitz, G. (2019): *Does Machine Learning Help Us Predict Banking Crises?*, Journal of Financial Stability, Vol. 45, 100693.
- 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.
- 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.
- 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.
- El-Shagi, M. and von Schweinitz, G. (2016): *Qual VAR Revisited: Good Forecast, Bad Story*, Journal of Applied Economics, Vol. 19(2), 293–321.
- El-Shagi, M. and von Schweinitz, G. (2016): *The Diablo 3 Economy: An Agent Based Approach*, Computational Economics, Vol. 47, pp. 193–217.
- 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.
- 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.
- 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.

CURRENT WORKING PAPERS

- Camehl, A. and von Schweinitz, G. (2023): *Active Driver or Passive Victim – On the Role of International Monetary Policy Transmission*, IWH-Discussion Papers 3/2023.
- Claudio, J.C. and von Schweinitz, G. (2020): *On the International Dissemination of Technology News Shocks*, IWH-Discussion Papers 25/2020.
- von Schweinitz, G. (2013): *Flight Patterns and the Yields of European Government Bonds*, IWH-Discussion Papers 10/2013.

WORK IN PROGRESS

- Baumeister, C.J.S. and von Schweinitz, G.: *How do credit supply and demand influence business cycle dynamics?*
- Staffa, R. and von Schweinitz, G.: *Fiscal and Monetary Policy in Interaction with the Bond Market: A Bayesian Structural VAR*

MONOGRAPHS

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

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* 20(3), 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* 20(2), pp. 30–31.

Knedlik, T. and von Schweinitz, G. (2012): *Zur Aussagekraft von Frühindikatoren für Staatsschuld-krisen in Europa*, in: *Wirtschaft im Wandel* 10-2011, pp. 364–368.

TEACHING

Spring 2023	Quantitative Macroeconomics (Master), University of Rostock Theory and Empirics, Seminar (MA), University of Rostock Analysis and Forecasting of Macroeconomic Time Series (BA, German), University of Rostock Macroeconomics (BA, German), University of Rostock
Fall 2022	Advanced Macroeconomics (Master), University of Rostock Labor Economics (Master), University of Rostock Applied Macroeconomics (BA), University of Rostock Current Risks to Business Cycles, Seminar (BA), University of Rostock
Spring 2022	Introduction to Business Cycle Analysis, Seminar (BA), University of Leipzig
Fall 2021	Growth and Development: Empirics (Master), University of Leipzig
Spring 2021	Introduction to Business Cycle Analysis, Seminar (BA), University of Leipzig
Fall 2020	Macroeconomics (BA, German), 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

PH.D. SUPERVISION

Joao Carlos Claudio, IWH and Leipzig University (2022), *German national statistical office*
 Ruben Staffa, IWH and Leipzig University (expected 2023)

BACHELOR/MASTER SUPERVISION

2022–2023	Master: Arzuman Hasanov Bachelor: Silke Lachmann, Georg Langer, Tjark Meyer, Marvin Przelozny, Leonard Wesols
2021–2022	Master: Anna Solms, Lukas Willing
2015–2016	Bachelor: Sebastian Däbritz, Lucas Orthmann, Franz Lukas Weiß
2014–2015	Master: Rene Theuerkauf Bachelor: Tobias Reinagl
2013–2014	Master: Kevin Löber

CONFERENCES, WORKSHOPS AND SEMINARS

ORGANIZATION

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

8th IWH-INFER AEEP Workshop from August 16th to 17th, 2018 (keynote 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 (keynotes 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, keynotes by Jordi Gali, Barbara Rossi, Uwe Sunde and Georg Weizsäcker)

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

5th IWH-INFER AEEP Workshop from September 17th to 18th, 2015 (keynotes 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 (keynotes by Lars Feld and Helge Berger)

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

PRESENTATIONS

2022	23rd IWH-CIREQ-GW Macroeconometric Workshop, virtual (Discussant)
2021	8th CGDE Doctoral Workshop, virtual (Discussant); HenU / INFER Workshop on Applied Macroeconomics 5.5, virtual; 22nd IWH-CIREQ-GW Macroeconometric Workshop, virtual (Discussant)
2020	21st IWH-CIREQ-GW Macroeconometric Workshop, virtual (Discussant)
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
2017	5th CGDE Doctoral Workshop, Jena (Discussant); 22nd SMYE, Halle (Saale); 4th IAAE Conference, Sapporo; 32nd EEA Annual Congress, Lisbon; 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; 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; 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); 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

ACADEMIC AWARDS, GRANTS AND HONORS

Research grant “Sovereign Risk Shocks” (with Ruben Staffa, IWH), *Bundesbank Foundation*, 2022–2023

Research grant “International Monetary Policy Transmission” (with Annika Schnücker, DIW Berlin), *Bundesbank Foundation*, 2018–2019

DFG Research grant “Early-warning models for systemic banking crises: the effect of model and estimation uncertainty”, *German Science Foundation*, 2017–2019

European Regional Development Fund “Investing in our Future”: Funding of the IWH Doctoral Programme in Economics (member of the application team), 2013–2015

Travel Grant for presentation at the ESAM 2014, *German Economic Association*, 2014

Best Paper Award, *University of Halle-Wittenberg, Department of Law and Economics*, 2012
Erasmus Scholarship, Louis Pasteur University Strasbourg, 2006–2007

REFEREING ACTIVITY

JOURNALS

Applied Economics Quarterly; Canadian Journal of Economics; China Economic Review; Computational Statistics and Data Analysis; Czech Journal of Economics and Finance; Economic Modelling; Economic Systems; Economics Bulletin; Economics of Transition; Empirica; Empirical Economics; European Economic Review; European Journal of Political Economy; Economic Policy; Economic Systems; German Economic Review; International Economic Journal; International Finance; International Journal of Finance and Economics; International Review of Financial Analysis; Journal of Applied Econometrics; Journal of Banking and Finance; Journal of Common Market Studies; Journal of Economic Behavior and Organization; Journal of Economic Dynamics and Control; Journal of Empirical Finance; Journal of Financial Stability; Journal of Forecasting; 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; Review of International Economics

GRANT AGENCIES

German Science Foundation

Carlo-Schmidt-Program, DAAD (selection committee), 2022-2023

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.Holtmoeller (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

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