

# JUNIOR PROFESSOR DR GREGOR VON SCHWEINITZ

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## CURRENT POSITIONS

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

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## PREVIOUS POSITIONS

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|-----------|-------------------------------------------------------------------------------------------------|
| 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                                                  |

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## EDUCATION

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|-----------|--------------------------------------------------------------------------------------|
| 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                 |

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## 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 |

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## 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.

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## CURRENT WORKING PAPERS

- Claudio, J.C. and von Schweinitz, G.: *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.

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## WORK IN PROGRESS

- Baumeister, C.J.S. and von Schweinitz, G.: *How do credit supply and demand influence business cycle dynamics?*
- Camehl, A. and von Schweinitz, G.: *International Transmission of Monetary Policy Shocks*
- Staffa, R. and von Schweinitz, G.: *The Reception of Fiscal News on Financial Markets: Evidence from News Tickers*

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## 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.

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## POLICY REPORTS

Schultz, B. and von Schweinitz, G. (2017): *7<sup>th</sup> 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): *6<sup>th</sup> 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): *4<sup>th</sup> 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 Staatsschuldskrisen in Europa*, in: *Wirtschaft im Wandel* 10-2011, pp. 364–368.

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## TEACHING

|             |                                                                                                                                                                                                                                           |
|-------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Fall 2022   | Advanced Macroeconomics (Master), University of Rostock<br>Labor Economics (Master), University of Rostock<br>Applied Macroeconomics (BA), University of Rostock<br>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 | <a href="#">Introduction to Business Cycle Analysis</a> , 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                                                                                                                                                          |

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|-------------|-----------------------------------------------------------------------------------------------------------------------------------------------|
| 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                 |

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## PH.D. SUPERVISION

Joao Carlos Claudio, Halle Institute for Economic Research and Leipzig University (2022), *German national statistical office*

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

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## BACHELOR/MASTER SUPERVISION

|           |                                                                      |
|-----------|----------------------------------------------------------------------|
| 2021–2022 | Masters Thesis: Anna Solms, Lukas Willing                            |
| 2015–2016 | Bachelor Thesis: Sebastian Däbritz, Lucas Orthmann, Franz Lukas Weiß |
| 2014–2015 | Masters Thesis: Rene Theuerkauf<br>Bachelor Thesis: Tobias Reinagl   |
| 2013–2014 | Masters Thesis: Kevin Löber                                          |

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## 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)

8<sup>th</sup> IWH-INFER AEEP Workshop from August 16<sup>th</sup> to 17<sup>th</sup>, 2018 (keynote by Hiro Ito)

23<sup>rd</sup> Spring Meeting of Young Economists 2018 (Member of the Program Committee)

7<sup>th</sup> IWH-INFER AEEP Workshop from September 8<sup>th</sup> to 9<sup>th</sup>, 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)

22<sup>nd</sup> Spring Meeting of Young Economists 2017 (Head of Local Organizing Committee, keynotes by Jordi Gali, Barbara Rossi, Uwe Sunde and Georg Weizsäcker)

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

5<sup>th</sup> IWH-INFER AEEP Workshop from September 17<sup>th</sup> to 18<sup>th</sup>, 2015 (keynotes by Arnoud Boot and Jeromin Zettelmeyer)

3<sup>rd</sup> CGDE Doctoral Workshop from March 10<sup>th</sup> to 11<sup>th</sup>, 2015

4<sup>th</sup> IWH-INFER AEEP Workshop from March 17<sup>th</sup> to 18<sup>th</sup>, 2014 (keynotes by Lars Feld and Helge Berger)

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

### PRESENTATIONS

|      |                                                                                                                                                                                   |
|------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| 2021 | 8th CGDE Doctoral Workshop, virtual (Discussant); HenU / INFER Workshop on Applied Macroeconomics 5.5, virtual; 22nd IWH-CIREQ-GW Macroeconometric Workshop, virtual (Discussant) |
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| 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                                                                                                                                                                                                                                   |

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## ACADEMIC AWARDS, GRANTS AND HONORS

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

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## 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 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

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## 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

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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.**

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### **Prof. Dr. Thomas Steger**

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