

# 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\(at\)iwh-halle.de](mailto:Gregorvon.Schweinitz(at)iwh-halle.de) · Web: <https://gvschweinitz.org>

---

## CURRENT POSITIONS

Since 10/2017	Junior Professor for Quantitative Macroeconomics, Leipzig University (09/2020: positive evaluation)
Since 04/2016	Board member, European Association of Young Economists
Since 05/2014	Head of the Research Group “Volatility, Growth, and Financial Crises”, Halle Institute for Economic Research

---

## PREVIOUS POSITIONS

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

---

## TEACHING

Fall 2020	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

El-Shagi, M. and von Schweinitz, G. (2019): *Fiscal Policy and Fiscal Fragility: Empirical Evidence from the OECD*, Journal of International Money and Finance, accepted.

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.

Sarlin, P. and von Schweinitz, G. (2019): *Optimizing Policymakers' Loss Functions in Crisis Prediction: Before, Within or After?*, Macroeconomic Dynamics, forthcoming.

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

Claudio, J.C. and von Schweinitz, G.: *On the International Dissemination of Technology News Shocks*, IWH-Discussion Papers 25/2020.

El-Shagi, M. and von Schweinitz, G. (2017): *Why They Keep Missing: An Empirical Investigation of Rational Inattention of Rating Agencies*, IWH-Discussion Papers 1/2017.

von Schweinitz, G. (2013): *Flight Patterns and the Yields of European Government Bonds*, IWH-Discussion Papers 10/2013.

---

## 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.: *How do credit supply and demand influence business cycle dynamics?*

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

---

## 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.

---

## 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 Staatssanleihen – 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): *4<sup>th</sup> 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 Staatsschuld-krisen in Europa*, in: *Wirtschaft im Wandel* 10-2011, pp. 364–368.

---

## ORGANIZED CONFERENCES AND WORKSHOPS

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)

---

## CONFERENCES AND PRESENTATIONS

2020	35th EEA Annual Congress, virtual; 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; 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

2015–2016	Bachelor Thesis: Sebastian Däbritz, Lucas Orthmann, Franz Lukas Weiß
2014–2015	Masters Thesis: Rene Theuerkauf Bachelor Thesis: Tobias Reinagl
2013–2014	Masters Thesis: Kevin Löber

---

## 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

---

## REFEREING ACTIVITY

## JOURNALS

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; Economic Policy; 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 Behavior and Organization; Journal of Economic Dynamics and Control; Journal of Financial Stability; 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

---

## 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, December 2, 2020