Matthias Kaldorf

Economist at Bundesbank Research Centre

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Research Interests	Financial Economics and Macroeconomics (primary) International and Environmental Economics (secondary)

Education

2017–2022	PhD in Economics, University of Cologne, Associated Member to the Cluster of Excellence ECONtribute.
Winter 2021/22	PhD Intern at Bank of Finland, Research Unit.
Winter 2020/21	Visiting PhD Student, Bocconi University, Department of Finance. Host: Stefano Rossi.
2016–2017	Research Assistant to Dominik Wied, Institute of Econometrics and Statistics, University of Cologne.
2015–2017	M.Sc. in Economics, University of Cologne.
2012–2015	B.Sc. in Business Administration, University of Cologne.

Publications in Refereed Journals

'Testing Constant Cross-Sectional Dependence with Time-Varying Marginal Distributions in Parametric Models' (with Dominik Wied). **Studies in Nonlinear Dynamics and Econometrics**, 2020.

Working Papers

'The Preferential Treatment of Green Bonds' (with Francesco Giovanardi, Lucas Radke, Florian Wicknig). **Revise and Resubmit, Review of Economic Dynamics**, June 2022.

'Real Effects of Financial Market Integration: Evidence from an ECB Collateral Framework Change' (with Pia Hüttl), June 2022.

'Risky Financial Collateral, Firm Heterogeneity and the Impact of Eligibility Requirements' (with Florian Wicknig), April 2022.

'Flight-to-Quality via the Repo Market', April 2022.

'Convenient but Risky Government Bonds' (with Joost Roettger), April 2022.

Presentations at Seminars and Conferences

2022 Kiel University, Bundesbank Research Centre, University of Konstanz, ICEF, Bank of Finland Research Brown Bag, Young Economist Seminar Series, Royal Economic Society, ESCB Research Cluster on Monetary Economcis (*scheduled*), Banque du France Workshop on Financial Frictions in International Economics (*scheduled*).

2021 AFA PhD Poster Session, RGS Doctoral Conference, Royal Economic Society, 3rd QMUL Economics and Finance Workshop, NuCamp Macro PhD Workshop, Spring Meeting of Young Economists, Computations in Economics and Finance, AEFIN, IYFS, Young Economist Symposium, CFS13, VfS Annual Meeting, Day-Ahead Workshop on Financial Regulation (*University of Zurich*), Rhineland Workshop (*Bonn*), Econometric Society Latin American Meeting, Bundesbank, Climate Energy and Finance Group Symposium, HU Berlin Brown Bag, 4th Conference on Contemporary Issues in Banking (*St Andrews*).

2020 European Economic Association, Econometric Society European Winter Meeting.

2019 Quantitative Finance Workshop (*ETH Zurich*), Society for Nonlinear Dynamics and Econometrics, (*Dallas Fed*), Spring Meeting of Young Economists (*ULB*), Royal Economic Society (*Warwick*), Econometric Society European Summer Meeting (*Manchester*), MMF Conference (*LSE*).

2018 Paris Financial Management Conference (*IPAG Business School*).

Discussions

'On the Effectiveness of Negative Interest Rate Policy' by Onofri, Peersman, and Smets. SMYE 2021

'In Good Times and in Bad: High-Frequency Market Making Design, Liquidity, and Asset Prices' by Schmickler and Tremacoldi-Rossi. Young Economist Symposium 2021

'The Downside of Conservative Haircuts' by Dmitry Chebotarev. QMUL Economics and Finance PhD Workshop 2021

'Short-Time Work and Precautionary Savings' by Dengler and Gehrke. RGS Doctoral Conference 2021

'Does a Currency Union Need a Capital Market Union? Risk Sharing via Banks and Markets' by Martinez, Philippon, and Sihvonen. ADEMU Workshop 2020

'Sovereign Default Risk, Structural Reforms, and the Zero Lower Bound' by Matthijs Katz. Oxford PhD Workshop 2020

'Global European Banks and dollar (co-)dependence: how housing markets became internationally synchronized' by Ehlers, Hoffmann, and Raabe. SMYE 2019

'Corporate Financial Hedging and Firm Value: A Meta-Analysis' by Geyer-Klingeberg, Hang, and Rathgeber. Paris Financial Management Conference 2018

Professional Service

Refereeing for European Journal of Finance, Managerial Finance.

Teaching

Seminar in Macroeconomics, Money and Financial Markets (2nd Year M.Sc. Economics)

Bachelor and Master Thesis Supervision in Financial Economics and Macroeconomics

Topics in Macroeconomics, Money and Financial Markets, Exercise Sessions and Seminar (3rd Year B.Sc. Economics)

Selected Quantitative Methods, Exercise Sessions (3rd Year B.Sc. Economics)

Introductory Macroeconomics, Exercise Sessions (1st Year B.Sc. Economics)

Seminar Economics (1st Year B.Sc. Economics)