Dr. Karsten Schweikert

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Academic Qualifications

Doctorate in Economics (summa cum laude), University of Hohenheim, 2017
B.Sc. in Mathematics, University of Hagen, 2017
M.Sc. in Business Administration, Philipps University of Marburg, 2013
B.Sc. in Economics & Business Administration, Goethe University Frankfurt, 2010

Work Experience

Director of Data and Statistical Consulting (tenured),
Core Facility Hohenheim — April 2018 – Present

Offer as an Assistant Professor (tenure track) of Econometrics (declined),
Maastricht University — February 2020

Lecturer in Philosophy of Science,
HfWU Nürtingen-Geislingen — March 2018 – February 2020

Lecturer in Econometrics,
HfWU Nürtingen-Geislingen — March 2014 – July 2016

Research and Teaching Assistant,
Department of Econometrics & Statistics
(Prof. Dr. Robert C. Jung)
University of Hohenheim — September 2013 – March 2018

Lecturer in Time Series Econometrics,
Philipps University of Marburg — April 2013 – July 2013

Publications

Kuck, K.; Schweikert, K. (2020): Forecasting Baden-Württemberg's GDP Growth: MIDAS Regressions versus Dynamic Mixed-Frequency Factor Models, *Journal of Forecasting*, accepted.

Dekker, V.; Schweikert, K. (2020): A Comparison of Different Data-Driven Procedures to Determine the Bunching Window, *Public Finance Review*, accepted.

Hajiboland,R.; Sadeghzadeh, N.; Moradtalab, N.; Aliasgharzad, N.; Schweikert, K.; Poschenrieder, C. (2020): The arbuscular mycorrhizal mycelium from barley differentially influences various defense parameters in the non-host sugar beet under co-cultivation, *Mycorrhiza*, 30, 647-661. DOI

Behrendt, S.; Schweikert, K. (2020): A Note on Adaptive Group LASSO for Structural Break Time Series, *Econometrics and Statistics*, forthcoming. DOI

Seeburger, V.; D'Alvise, P., Shaaban, B; Schweikert, K.; Lohaus, G.; Schroeder, A.; Hasselmann, M. (2020): The Trisaccharide Melezitose Impacts Honey Bees and their Intestinal Microbiota, *PLoS ONE*, 15(4), 1-19. DOI

Schweikert, K. (2020): Testing for cointegration with threshold adjustment in the presence of structural breaks, *Studies in Nonlinear Dynamics & Econometrics*, 24 (1), 1-26. DOI

Fasoula, E.; Schweikert K. (2020): Price Regulations and Price Adjustment Dynamics: Evidence from the Austrian Retail Fuel Market, *Journal of Transportation Economics and Policy*, 54(1), 21-39. URL

Schweikert K. (2019): Bootstrap confidence intervals and hypothesis testing for market information shares, *Journal of Financial Econometrics*, forthcoming. DOI

Schild K.-H.; Schweikert, K. (2019): On the Validity of Tests for Asymmetry in Residual-based Threshold Cointegration Models, *Econometrics*, 7 (1), 1-13. DOI

Schweikert, K. (2019): Asymmetric price transmission in the US and German fuel markets: a quantile autoregression approach, *Empirical Economics*, 56 (3), 1071-1095. DOI

Schweikert, K. (2018): Are gold and silver cointegrated? New evidence from quantile cointegrating regressions, *Journal of Banking & Finance*, 88, 44-51. DOI

Schweikert, K. (2017): Modelling Nonlinearities in Cointegration Relationships, Dissertation. URL

Kuck, K.; Schweikert, K. (2017): A Markov regime-switching model of crude oil market integration, *Journal of Commodity Markets*, 6, 16-31. DOI

Kuck, K.; Maderitsch, R.; Schweikert, K. (2015): Asymmetric over- and undershooting of major exchange rates: Evidence from quantile regressions, *Economics Letters*, 126, 114-118. DOI

Working Papers

Multiple Structural Breaks in Cointegrating Regressions: A Model Selection Approach (joint with Alexander Schmidt). URL. Under Review.

Oracle Efficient Estimation of Structural Breaks in Cointegrating Regressions. URL. Revisions requested from *Journal of Time Series Analysis.*

The Digital Leadership Framework: Insights into new leadership roles in facing digital transformation (joint with Marion Büttgen, Eva-Helen Krehl and Ellen Weber). DOI. Under Review.

Flight to Quality - Gold Mining Shares versus Gold Bullion (joint with Dirk Baur and Philipp Prange). Revisions requested (2nd round) from *Journal of International Financial Markets, Institutions & Money.* URL.

Drought stress in *Hemiptera* increases melezitose production in honeydew (joint with Victoria Seeburger, Basel Shaaban, Gertrud Lohaus, Annette Schroeder, and Martin Hasselmann).

Detecting a Copycat Effect in School Shootings Using Spatio-Temporal Panel Count

Models (joint with Manuel Huth and Mark Gius). URL. Under Review.

Price Effects of the Austrian Fuel Price Fixing Act: A Synthetic Control Study (joint with Maike Becker and Gregor Pfeifer). Revisions requested from *Energy Economics*.

Impact of the species and variety of ornamental plants on the abundance and composition of local insect pollinators at different urban testing sites of a large city in Southern Germany (joint with Melanie Marquardt, Lydia Kienbaum, Lea Annina Kretschmer, Anja Penell, Ute Ruttensperger and Peter Rosenkranz). Revisions requested from *Urban Ecosystems*.

Spatial Panel Count Data Models: Modeling and Forecasting of Urban Crimes (joint with Stephanie Glaser and Robert Jung). URL

Changes of microorganism composition in fresh and stored bee pollen from Southern Germany (joint with Carolin Friedle, Paul D'Alvise, Klaus Wallner, and Martin Hasselmann)

Presentations

2020
Seminar at Maastricht University, Maastricht
2nd CSL Symposium "Hot Topics in Econometrics", Stuttgart

2019
Sydney Banking and Financial Stability Conference, Sydney
CFE-CMStatistics 2019, London
THE Christmas Workshop 2019, Stuttgart
ZU Methoden-Kolloquium, Friedrichshafen
German Statistical Week, Trier
79th Annual Meeting of the Academy of Management, Boston
EURAM Annual Conference 2019, Lisbon
24th Spring Meeting of Young Economists, Brussels
Doctoral Seminar in Econometrics, Tübingen
IIMA-IGPC Conference on Gold and Gold Markets, Delhi

2018
CFE-CMStatistics 2018, Pisa
European Winter Meeting of the Econometric Society 2018, Naples
THE Christmas Workshop 2018, Stuttgart
Conference on Decision Sciences, Konstanz
German Statistical Week, Linz
Economics Brown Bag Seminar, Stuttgart
23rd Spring Meeting of Young Economists, Palma
Junior Research Seminar in Econometrics, Obermarchtal

2017
THE Christmas Workshop 2017, Stuttgart
German Statistical Week, Rostock
SFB 823 Seminar, Dortmund

2016
THE Christmas Workshop 2016, Stuttgart
Doctoral Seminar in Econometrics, Tübingen
Doktorandentag, Hohenheim
DAGStat Conference 2016 - 'Statistics under one umbrella', Göttingen

2015
Doctoral Seminar in Econometrics, Stuttgart
KLU Finance Meeting on Gold, Hamburg

2014
Doctoral Workshop in Finance, Bühl
GSDS Doctoral Seminar - 'Recent Advances in the Measurement of Socio-Economic Processes', Gaienhofen-Horn

Awards

Best Paper Award at THE Christmas Workshop 2018 (EUR 300)

Südwestmetall award for best dissertation 2018 (EUR 5,000)

Young Researcher Paper Award of the University of Hohenheim 2015 (EUR 3,000) (joint with Robert Maderitsch and Konstantin Kuck)

Funded Research Projects

DFG research grant 'Efficient Detection and Estimation of Multiple Structural Breaks in Cointegrated Systems' (EUR 140,000)

Nowcasting Baden-Württemberg's economic growth (Ministry of Economics, Labour, and Housing Baden-Württemberg [Ministerium für Wirtschaft, Arbeit und Wohnungsbau Baden-Württemberg]) (EUR 76,000)

Further Qualifications

Summer School on Modern Topics in Time Series Analysis, TU Dortmund

VWA Führungsqualifizierung 2019

Media Coverage

Arbeitgeberverband Südwestmetall verleiht Förderpreise für junge Spitzenforscher

Interview Südwestmetall

Refereeing

Applied Economics, Canadian Journal of Economics, Expert Systems With Applications, Finance Research Letters, International Review of Economics & Finance, Sustainability

Teaching

Tutorial in Time Series Econometrics (Economics, MSc), SS 12, SS 13

Lecture in Time Series Econometrics (Economics, MSc), SS 13

Tutorial in Statistics II (Economics, BSc), WS 13/14

Seminar in Advanced Econometrics (Economics, MSc), WS 13/14, WS 14/15

Tutorial in Advanced Econometrics (Economics, MSc), SS 14

Seminar in R Programming (Economics, BSc), SS 14, SS 16, SS 17

Lecture in Econometrics (Economics, BSc), SS 14, WS 14/15, SS 15, WS 15/16, SS 16

Tutorial in Financial Econometrics I (Economics, MSc), WS 14/15, WS 15/16, WS 16/17

Seminar in Econometrics (Economics, BSc), SS 15, SS 16, SS 17

Seminar in Financial Econometrics (Economics, MSc), SS 15, SS 16, SS 17

Tutorial in Financial Econometrics II (Economics, MSc), SS 15, SS 16

Seminar in R Programming (PhD), SS 16, SS 17, SS 18, SS 19

Tutorial in Introductory Econometrics (Economics, MSc), WS 16/17, WS 17/18

Tutorial in Financial Econometrics (Economics, MSc), SS 17

Lecture in Introductory Econometrics / Applied Econometrics (IBE/AgEcon, MSc), WS 17/18

Lecture in Philosophy of Science (Economics, BSc), SS 18, WS 18/19, SS 19, WS 19/20

Lecture in Introduction to Quantitative Methods I (Economics, PhD), WS 20/21

Supervision of Bachelor theses/Master theses

Personal skills

Languages: German (native), English (fluent)

Computer skills: MS Office, LaTeX, R, Stata, EViews, OxMetrics(PcGive)

Date: December 7, 2020