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

Interim Professor of Econometrics (W3),
University of Konstanz — April 2023 – September 2023

Director of Data and Statistical Consulting (permanent),
Core Facility, University of Hohenheim — May 2020 – Present

Director of Data and Statistical Consulting (temporary),
Core Facility, University of Hohenheim — April 2018 – April 2020

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

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

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

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

Research Visits

University of East Anglia, Norwich, UK
(invited by Prof. Gustavo Fruet Dias) — June 2022 – July 2022

Publications

Dimpfl, T.; Schweikert, K. (2023): Information shares for markets with partially overlapping trading hours, *Journal of Banking & Finance*, **154**, 106970. DOI

Kuck, K.; Schweikert, K. (2023): Price discovery in equity markets: A state-dependent analysis of spot and futures markets, *Journal of Banking & Finance*, **149**, 106808. DOI

Yu, X.; Schweikert, K.; Li, Y.; Ma, J.; Doluschitz, R. (2023): Farm size, farmers' perceptions and chemical fertilizer overuse in grain production: evidence from maize farmers in Northern China, *Journal of Environmental Management*, **325** Part A, 116347. DOI

Glaser, S.; Jung, R.; Schweikert, K. (2022): Spatial Panel Count Data: Modeling and Forecasting of Urban Crimes, *Journal of Spatial Econometrics*, **3**(2), 1–29. DOI

Schweikert, K. (2022): Oracle Efficient Estimation of Structural Breaks in Cointegrating Regressions, *Journal of Time Series Analysis*, **43**, 83–104. DOI

Yu, X.; Schweikert, K.; Doluschitz, R. (2022): Investigating the environmental Kuznets curve between economic growth and chemical fertilizer surpluses in China: A provincial panel cointegration approach, *Environmental Science and Pollution Research*, **29**, 18472–18494. DOI

Schmidt, A.; Schweikert, K. (2022): Multiple Structural Breaks in Cointegrating Regressions: A Model Selection Approach, *Studies in Nonlinear Dynamics & Econometrics*, **26**(2), 219–254. DOI

Ghaziani, S.; Ghodsi, D.; Schweikert, K.; Dehbozorgi, G.; Rasekhi, H.; Faghih, S.; Doluschitz, R. (2022): The Need for Consumer-Focused Household Food Waste Reduction Policies by Using Dietary Patterns and Socioeconomic Status as Predictors: A Study on Wheat Bread Waste in Shiraz, Iran, *Foods*, **11**, 2886. DOI

Ghaziani, S.; Ghodsi, D.; Schweikert, K.; Dehbozorgi, G.; Faghih, S.; Mohabati, S.; Doluschitz, R. (2022): Household Food Waste Quantification and Cross-Examining the Official Figures: A Study on Household Wheat Bread Waste in Shiraz, Iran, *Foods*, **11**, 1188. DOI

Schweikert K. (2021): Bootstrap confidence intervals and hypothesis testing for market information shares, *Journal of Financial Econometrics*, **19**(5), 934–959. DOI

Schweikert, K.; Huth, M.; Gius, M. P. (2021): Detecting a Copycat Effect in School Shootings Using Spatio-Temporal Panel Count Models, *Contemporary Economic Policy*, **39**, 719–736. DOI

Kuck, K.; Schweikert, K. (2021): Forecasting Baden-Württemberg's GDP Growth: MIDAS Regressions versus Dynamic Mixed-Frequency Factor Models, *Journal of Forecasting*, **40**, 861–882. DOI

Seeburger, V.; Shaaban, B.; Schweikert, K.; Lohaus, G.; Schroeder, A.; Hasselmann, M. (2021): Environmental factors affect melezitose production in honeydew from aphids and scale insects of the order *Hemiptera*, *Journal of Apicultural Research*, **61**(1), 127–137. DOI

Marquardt, M.; Kienbaum, L.; Losert, D.; Kretschmer, L. A.; Rigling, M.; Zhang, Y.; Schweikert, K.; Westermann, N.; Ruttensperger, U.; Rosenkranz, P. (2021): Comparison of floral traits in *Calibrachoa* cultivars and assessment of their impacts on attractiveness to flower-visiting insects, *Arthropod-Plant Interactions*, **15**, 517–534.

DOI

Friedle, C.; D'Alvise, P.; Schweikert, K.; Wallner, K.; Hasselmann, M. (2021): Changes of microorganism composition in fresh and stored bee pollen from Southern Germany, *Environmental Science and Pollution Research*, **28**, 47251–47261. DOI

Dekker, V.; Schweikert, K. (2021): A Comparison of Different Data-Driven Procedures to Determine the Bunching Window, *Public Finance Review*, **49**(2), 262–293. DOI

Becker, M.; Pfeifer, G.; Schweikert, K. (2021): Price Effects of the Austrian Fuel Price Fixing Act: A Synthetic Control Study, *Energy Economics*, **97**, 105207. DOI

Behrendt, S.; Schweikert, K. (2021): A Note on Adaptive Group LASSO for Structural Break Time Series, *Econometrics and Statistics*, **17**, 156–172. DOI

Baur, D.; Prange, P.; Schweikert, K. (2021): Flight to Quality - Gold Mining Shares versus Gold Bullion, *Journal of International Financial Markets, Institutions & Money*, **71**, 101296. DOI

Marquardt, M.; Kienbaum, L.; Kretschmer, L. A.; Penell, A.; Schweikert, K.; Ruttensperger, U.; Rosenkranz, P. (2021): Evaluation of the importance of ornamental plants for pollinators in urban and suburban areas in Stuttgart, Germany, *Urban Ecosystems*, **24**, 811–825. DOI

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

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

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

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

Bootstrap Inference for Cointegrating Polynomial Regressions. URL

Detecting Multiple Structural Breaks in Systems of Linear Regression Equations with Integrated and Stationary Regressors. URL. Revisions requested from the *Journal of Time Series Analysis.*

Integrated Variance Estimation for Assets Traded in Multiple Venues (joint with Gustavo Fruet Dias). URL.

Multiple Structural Breaks in Vector Error Correction Models (joint with Markus Mößler).

Predictor Pre-Selection for Mixed-Frequency Dynamic Factor Models: A Simulation Study with an Empirical Application to GDP Nowcasting (joint with Domenic Franjic). Under Review.

Presentations

2023
German Statistical Week, Dortmund (scheduled)
Econometrics Colloquium, Konstanz

2022
CFE-CMStatistics 2022, London
Doctoral Seminar in Econometrics, Stuttgart
German Statistical Week, Münster
THE Workshop 2022, Stuttgart
EEA-ESEM, Milan
Asian Meeting of the Econometric Society in East and South-East Asia, Tokyo*
Econometric Society Australasia Meeting, Brisbane*
14th Annual SoFiE Conference, Cambridge, UK
Asian Meeting of the Econometric Society in China, Shenzhen*
Vienna-Copenhagen Conference for Financial Econometrics, Copenhagen+
Research Seminar in Economics, Stuttgart
NBS Finance Group Seminar, Norwich*

2021
Doctoral Seminar in Econometrics, Freiburg*
8th Hohenheim Finance Workshop, Ulm

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

<u>2018</u>
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

<u>2017</u>
THE Christmas Workshop 2017, Stuttgart
German Statistical Week, Rostock
SFB 823 Seminar, Dortmund

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

<u>2015</u>
Doctoral Seminar in Econometrics, Stuttgart
KLU Finance Meeting on Gold, Hamburg

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

*: online, $^{+}$: withdrawn

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 SCHW 2062/1-1 '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)

Quarterly nowcasts of Baden-Württemberg's economic growth in 2021/22 (Ministry of Economics, Labour, and Housing Baden-Württemberg [Ministerium für Wirtschaft, Arbeit und Wohnungsbau Baden-Württemberg]) (EUR 40,000)

Memberships

German Statistical Society (DStatG), Econometric Society

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

KCBS Radio Interview: Study reveals a copycat effect in school shootings

Hohenheimer Online-Kurier: Forschende entwickeln neues Prognose-Modell für BaWü

Heilbronner Stimme: Konjunktur in Baden-Württemberg zieht an

Staatsanzeiger: Neues Vorhersagemodell für Wirtschaftswachstum (1. Oktober 2021)

Refereeing

Agricultural and Resource Economics Review, Applied Economics, Canadian Journal of Economics, Central European Journal of Operations Research, Energy Economics, Expert Systems With Applications, Finance Research Letters, International Review of Economics & Finance, Journal of Behavioral and Experimental Finance, Journal of Commodity Markets, Journal of Forecasting, Journal of International Financial Markets, Institutions & Money, Journal of Optimization Theory and Applications, Oxford Bulletin of Economics and Statistics, Socio-Economic Planning Sciences, Sustainability

Teaching

University of Konstanz

Lecture in Econometrics I (Economics, BSc), Spring 23

Tutorial in Econometrics I (Economics, BSc), Spring 23

Lecture in Statistical Learning (Economics, MSc), Spring 23

Tutorial in Statistical Learning (Economics, MSc), Spring 23

University of Hohenheim

Lecture in Time Series Econometrics (Economics, MSc), Spring 22

Lecture in Introduction to Quantitative Methods I (Economics, PhD), Fall 20/21, Fall 22/23

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

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

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

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

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

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

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

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

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

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

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

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

Supervision of Bachelor theses/Master theses

HfWU Nürtingen-Geislingen

Lecture in Philosophy of Science (Economics, BSc), Spring 18, Fall 18/19, Spring 19, Fall 19/20

Lecture in Econometrics (Economics, BSc), Spring 14, Fall 14/15, Spring 15, Fall 15/16, Spring 16

University of Marburg

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

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

PERSONAL SKILLS

Languages: German (native), English (fluent)

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

Date: August 28, 2023