PD Dr. Karsten Schweikert

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Academic Qualifications

Habilitation, (venia legendi Economics), University of Hohenheim, January 2024
Doctorate in Economics (summa cum laude), University of Hohenheim, July 2017
B.Sc. in Mathematics, University of Hagen, July 2017
M.Sc. in Business Administration, Philipps University of Marburg, March 2013
B.Sc. in Economics & Business Administration, Goethe University Frankfurt, July 2010

Academic Experience

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

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

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

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

Lecturer (part-time), HfWU Nürtingen-Geislingen,
Philosophy of Science — March 2018 – February 2020
Econometrics — 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

Research Interests

Time Series Analysis, Financial Econometrics, Applied Statistics

Research Visits

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

Publications (selected)

Schweikert, K. (2025): Detecting Multiple Structural Breaks in Systems of Linear Regression Equations with Integrated and Stationary Regressors, *Oxford Bulletin of Economics and Statistics*, **87**(4), 850-865. DOI

Franjic, D.; Schweikert, K. (2025): Predictor Pre-Selection for Mixed-Frequency Dynamic Factor Models: A Simulation Study with an Empirical Application to GDP Nowcasting, *Journal of Forecasting*, **44**, 255–269. DOI

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

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

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

Other Publications (peer-reviewed)

Franjic, D.; Mößler, M.; and Schweikert, K. (2025): Multiple Structural Breaks in Vector Error Correction Models, *Studies in Nonlinear Dynamics & Econometrics*, forthcoming. DOI

Treder, M.; Joedecke, V.; Schweikert, K.; Rosenkranz, P.; Ruttensperger, U.; and Traynor, K. (2024): Vertical greening systems serve as effective means to promote pollinators: Experimental comparison of vertical and horizontal plantings, *Landscape and Urban Planning*, **243**, 104951. DOI

Ehret, J.; Brandl, B.; Schweikert, K.; Rennekamp, R.; Ströbele-Benschop, N.; Skurk, T.; Hauner, H. (2023): Benefits of fiber-enriched foods on satiety and parameters of human well-being in adults with and without cardiometabolic risk. *Nutrients*, 15(18), 3871. 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

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 Re-

duction 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

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

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

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

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

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

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

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

Integrated Variance Estimation for Assets Traded in Multiple Venues (joint with Gustavo Fruet Dias). URL. Minor Revisions requested from the *Journal of Econometrics*

Asymptotic Inference for Hasbrouck Information Shares

Nowcasting Macroeconomic Variables with a Sparse Mixed Frequency Dynamic Factor Model (joint with Domenic Franjic)

Coherent Forecasting of Realized Volatility (joint with Marius Puke). Revisions requested from the *Journal of Forecasting*

Direct Estimation of Information Shares in Higher-Order Continuous Time Models (joint with Daniel Gonzalez Olivares and Gustavo Fruet Dias)

Price Discovery in the U.S. Equity Market at Tick-Time Precision (joint with Domenic Franjic)

Recent Presentations

2024: CFE-CMStatistics 2024, London; Finance Workshop, Heiligenkreuztal; German Statistical Week, Regensburg; NASM 2024, Nashville^{+}; 44th International Symposium on Forecasting, Dijon; 6th Vienna Workshop on High Dimensional Time Series in Macroeconomics and Finance, Vienna; Quantitative Methods and Learning Seminar, St. Gallen; Econometrics Seminar, Konstanz

2023: Seminar in Data Science and Time Series, Stuttgart; German Statistical Week, Dortmund; 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

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

*: 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 2021–2023 (Ministry of Economics, Labour, and Housing Baden-Württemberg [Ministerium für Wirtschaft, Arbeit und Wohnungsbau Baden-Württemberg]) (EUR 50,000)

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, Econometric Theory, Electronic Journal of Statistics, Energy Economics, Environmental and Ecological Statistics, Expert Systems With Applications, Finance Research Letters, Food Policy, International Journal of Forecasting, International Review of Economics & Finance, Journal of Behavioral and Experimental Finance, Journal of Business & Economic Statistics, Journal of Commodity Markets, Journal of Forecasting, Journal of International Financial Markets, Institutions & Money, Journal of Futures Markets, Journal of Labour Market Research, Journal of Optimization Theory and Applications, Journal of Time Series Analysis, Networks and Spatial Economics, Oxford Bulletin of Economics and Statistics, Socio-Economic Planning Sciences, Sustainability

Teaching

<u>University of Konstanz</u>

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

<u>University of Hohenheim</u>

Seminar in Data Analytics (Economics, MSc), Fall 25/26

Lecture in Introductory Econometrics (Economics, MSc), Fall 24/25

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

Lecture in Introduction to Quantitative Methods I (Economics, PhD), Fall 20/21, Fall 22/23, Spring 24

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: October 28, 2025