

DR. MATTHIAS HARTMANN

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PROFESSIONAL INTERESTS

Forecasting and Forecast Evaluation, Survey Data, Housing Markets, Uncertainty and Volatility.

EDUCATION

- **Dr. sc. pol., Quantitative Economics, summa cum laude**
Thesis Title: *An empirical study on causes and consequences of inflation and inflation uncertainty*
Thesis advisor: Prof. Dr. Helmut Herwartz
Kiel, Germany, 2007-2012
- **M.Sc., Econometrics and Economics, with distinction**
York, UK, 2007
- **Diplom, (M.Sc. equivalent), Economics**
Berlin, Germany, 2006
- **Vordiplom, (B.Sc. equivalent), Economics**
Regensburg, Germany, 2004

REFEREES

Prof. Dr. Christian Conrad
Department of Economics
Heidelberg University
Bergheimer Str. 58
69115 Heidelberg
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Prof. Dr. Helmut Herwartz
Department of Economics
University of Göttingen
Humboldtallee 3
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Prof. Claudio Morana, PhD
Department of Economics, Management and Statistics
University of Milan-Bicocca, Italy
Piazza Ateneo Nuovo 1
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PROFESSIONAL APPOINTMENTS

- **Senior Economist**, DG Economics, Deutsche Bundesbank, January 2022 - today
- **Economist**, DG Economics, Deutsche Bundesbank, March 2017 - January 2022;
- **Visiting Professor of Statistics**, Department of Economics, University of Mannheim, Spring term 2016;
- **PostDoc**, Department of Economics, Heidelberg University, 2012 - 2017;
- **Research assistant**, Institute for Statistics and Econometrics, University of Kiel, 2007 - 2012.

AFFILIATIONS

- **Fellow**, Center for European Studies, University of Milan-Bicocca (CefES-DEMS), since 2019; ([link](#))
- **Fellow**, Rimini Center for Economic Analysis (RCEA), since 2020. ([link](#))

TEACHING

- “Model-based Simulation Studies” (Lecturer, Internationaler Zentralbankdialog, 2017 - 2019, 2022);
- “Advanced Econometrics” (M.Sc., Lecturer, Heidelberg University, winter term 2016/2017);
- “Financial Econometrics” (B.Sc., Lecturer, University of Mannheim, spring term 2016);
- “Multiple Time Series Analysis” (M.Sc., Lecturer, University of Mannheim, spring term 2016);
- “Topics in Time Series Analysis” (PhD, Lecturer, University of Mannheim, spring term 2016);
- “Macroeconometrics” (B.Sc., Lecturer, Heidelberg University, summer term 2015);
- “Advanced Econometrics” (M.Sc., TA, Heidelberg University, winter terms 2012/2013 – 2015/2016);
- “Introductory Statistics” (B.Sc., TA, Heidelberg University, summer terms 2012–2014);
- “Econometrics I” (M.Sc., TA, University of Kiel, winter terms 2008/2009 – 2010/2011);
- “Econometrics II” (M.Sc., TA, University of Kiel, summer terms 2009 – 2011);
- “Introductory Econometrics” (B.Sc., Tutor, University of Kiel, summer term 2008).

AWARDS, GRANTS AND SCHOLARSHIPS

- Job performance recognition, Bundesbank, 2000 EUR p.a., 2018-2022;
- Young investigator training program research prize, Fondazione ACRI, 3000 EUR, 2017;
- Research grant, Fritz-Thyssen-Stiftung, 130,000 EUR, (Principal investigator, joint with C. Conrad and H. Herwartz), Run duration: October 2013 – September 2015;
- Best dissertation award, Department of Economics and Social Sciences, University of Kiel, 1000 EUR, 2012;
- Distinction grade, M.Sc. Econometrics and Economics, University of York, 2007;
- Teaching and student research fellowship, German Research Foundation (DFG), CRC 649 - Economic Risk, Humboldt University Berlin, 2005-2006.

BUSINESS EXPERIENCE

- Freelance Consultant, Fehr Advice & Partners AG, Zürich, 2012-2013 – Analysis of credit card data and advice in setting up data analysis team;
- Freelance Consultant, analytix GmbH, Kiel, 2009 – Data analysis and forecasting sales of grocery products;

WORK IN PROGRESS

- *Survey-based elicitation of higher-order house price expectations and signal processing of German consumers*, ongoing work.
- *Optimal forecast combination under asymmetric loss* (with C. Conrad), ongoing work.
- *Households' probabilistic sophistication – Evidence from a large scale information treatment experiment*. (with J.-O. Menz), ongoing work.

SELECTED PUBLICATIONS

- *Uncertainty measures from partially rounded probabilistic forecast surveys*. (with A. Glas), *Quantitative Economics* 13 (2022), 979-1022. ([link](#))
- *Inflation targeting under inflation uncertainty – Multi-economy evidence from a stochastic volatility model*. (with H. Herwartz and M. Ulm), *Macroeconomic Dynamics* (2020), 1-36. ([link](#))
- *On the determinants of long-run inflation uncertainty: Evidence from a panel of 17 developed economies*. (with C. Conrad), *European Journal of Political Economy* 56 (2019), 233-250. ([link](#))
- *A comparative assessment of alternative ex ante measures of inflation uncertainty*. (with H. Herwartz and M. Ulm), *International Journal of Forecasting* 33 (2017), 76-89. ([link](#))
- *Forecast performance, disagreement, and heterogeneous signal-to-noise ratios*. (with J. Dovern), *Empirical Economics* 53 (2017), 63-77. ([link](#))
- *Inflation uncertainty, disagreement and monetary policy: Evidence from the ECB Survey of Professional Forecasters*. (with A. Glas), *Journal of Empirical Finance* 39 (2016), 215-228. ([link](#))
- *Did the introduction of the Euro impact on inflation uncertainty? – An empirical assessment*. (with H. Herwartz), *Macroeconomic Dynamics* 18 (2014), 1313-1325. ([link](#))
- *Inflation, output and uncertainty in the era of inflation targeting – A multi-economy view on causal linkages*. (with J. Roestel), *Journal of International Money and Finance* 37 (2013), 98-112. ([link](#))
- *Causal relations between inflation and inflation uncertainty - Cross sectional evidence in favour of the Friedman-Ball hypothesis*. (with H. Herwartz), *Economics Letters* 115 (2012), 144-147. ([link](#))

REFEREEING

Quantitative Economics, Journal of Money, Credit and Banking, European Economic Review, Journal of Banking and Finance, Journal of Empirical Finance, Journal of International Money and Finance, Southern Economic Journal, International Journal of Forecasting, Journal of Applied Statistics, Computational Statistics, Empirical Economics, Energy Economics, European Journal of Political Economy.

INVITED TALKS

2023: University of Hamburg;

2022: University of Hagen;

2018: Heidelberg University;

2017: University of Milan-Bicocca;

2016: University of Konstanz; University of Halle; FU Berlin; University of Mannheim; Heidelberg Institute for Theoretical Studies;

2015: University of Gießen; University of Trier;

2014: State University of New York, Albany, USA; University of Münster;

2013: ifo Institute, Munich; Technical University of Aachen (RWTH);

2012: Heidelberg University; ESCP Business School, Berlin.

CONFERENCE AND WORKSHOP PRESENTATIONS

2023: **International Symposium on Forecasting**, Charlottesville, USA; **Computation and Financial Economics (CFE) Conference**, Berlin, scheduled;

2021: **Computation and Financial Economics (CFE) Conference**, London, UK;

2019: **CefES International Conference on European Studies**, Milan, Italy;

2018: **Work Group on Econometric Modelling**, ECB, Frankfurt;

2017: **American Economic Association Annual Meeting**, Chicago, USA; **Workshop on Quantitative Finance**, Milan, Italy; **German Economists Abroad Annual Meeting**, Frankfurt;

2016: **Society for Nonlinear Dynamics and Econometrics Conference**, Tuscaloosa, USA; **UCL Workshop “The Impact of Uncertainty Shocks on the Global Economy”**, London, UK; **IAAE Annual Conference**, Milan, Italy; **Verein für Socialpolitik Annual Meeting**, Augsburg; **Conference on Computational and Financial Econometrics**, Seville, Spain;

2015: **Econometric Society World Congress**, Montreal, Canada; **IAAE Annual Conference**, Thessaloniki, Greece; **KOF/CIRET Conference**, Warsaw, Poland;

2014: **Society for Nonlinear Dynamics and Econometrics Conference**, New York, USA; **Verein für Socialpolitik Annual Meeting**, Hamburg; **IAAE Annual Conference**, London, UK; **BRMS-DEC Conference on Macro- and Financial Econometrics**, London, UK;

2013: **IWH-INFER Workshop**, Halle; **Nordic Econometric Meeting**, Bergen, Norway; **Econometric Society European Meeting**, Göteborg, Sweden.

WORKSHOP ORGANIZATION

Heidelberg University, 2014: **“Uncertainty and Probabilistic Forecasting during the Financial- and Sovereign Debt Crisis”** (joint with Christian Conrad and Helmut Herwartz). Keynote speakers: Prof. Dr. Tilmann Gneiting, Prof. James Mitchell, PhD., Prof. Kajal Lahiri, PhD. 20 presentations, ~40 participants.

LANGUAGES

German (native speaker), English (fluent), French (good), Italian (beginner)
Python, R, MatLab+Dynare, GAUSS, Ox, TROLL.

OTHER SOFTWARE SKILLS

EViews, Stata, JMulTi, LaTeX, MS Office, Datastream.

DEPARTMENTAL SERVICE

- Regular presentations of the Bundesbank's forecasting methods and models as well as appraisals of the German residential real estate market for students and the general public, e.g. at universities or the "Forum Bundesbank" since 2017;
- Deputy controlling commissioner, Department of Economics, Bundesbank, since 2019;
- Research database administrator, Department of Economics, Bundesbank, since 2018;
- Accounting officer, Department of Economics, University of Kiel, 2007-2011;
- Consultant, career service for students of economics, Department of Economics, University of Regensburg, 2003.

Last updated: November 4, 2023