

Robin Braun

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<https://rbraun.github.io/>

Contact Information

Bank of England

Threadneedle St

London, EC2R 8AH

Employment

Senior Research Economist, Bank of England

Monetary Policy Outlook Division (Model Development Team), since July 2022

Research Economist, Bank of England

Monetary Policy Outlook Division (Model Development Team), Sept 2019 - June 2022

Education

University of Konstanz

Ph.D. in Economics, Oct. 2015 to Sept. 2019

Master of Science, Economics, 2013 to 2015

Goethe University Frankfurt, 2010 to 2013

Bachelor of Science, Economics and Business Administration

References

Prof. Massimiliano Marcellino
Department of Economics
Bocconi University
Via Roberto Sarfatti 25
20100 Milan

Silvia Miranda-Agrippino
Monetary Analysis
Bank of England
Threadneedle St
London, EC2R 8AH

Prof. George Kapetanios
King's College London
Business School
30 Aldwych
London, WC2B 4BG

Research interests

Time Series Econometrics, Bayesian Inference, Applied Macroeconomics

Research Papers and Projects

“Identification of Structural Vector Autoregressions by Stochastic Volatility” (with D. Bertsche),
Journal of Business & Economic Statistics, 40:1, 328-341 (2020)

“Identification of SVAR Models by Combining Sign Restrictions With External Instruments” (with R. Brüggemann),
Journal of Business and Economic Statistics (2022)

“The importance of supply and demand for oil prices: evidence from a SVAR identified by non-Gaussianity”,
conditionally accepted at Quantitative Economics

“Time Varying IV-SVARs and the effects of monetary policy on financial variables” (with M. Marcellino and G. Kapetanios), *draft available upon request*

Research Experience and Other Employment

Research Assistant for Ralf Brüggemann, University of Konstanz	Oct. 2014 - Sept. 2015
Summer Internship at Deutsche Bank Research	July 2014 - Oct. 2014
Young Economist at the IIE in Cordoba Argentina	Aug. 2012 - Oct. 2012

Refereeing

Journal of Econometrics, Quantitative Economics, Journal of Business and Economic Statistics, Spring Meeting of Young Economists, International Journal of Central Banking, Journal of Applied Econometric and Journal of Economic Dynamics and Control, Econometrics and Statistics

Conferences, Workshops and Seminars

EEA-ESEM 2022	2022
IAAE 2022 Annual Conference	2022
Barcelona GSE Summer Forum	2022
University of East Anglia	2022
UC Louvain	2022
27th International Conference in Computing in Economics and Finance	2021
11th European Seminar on Bayesian Econometrics	2021
Barcelona GSE Summer Forum	2021
IAAE 2021 Annual Conference	2021
North American Summer Meeting Econometric Society	2021
European Central Bank (DG-Economics Seminar)	2021
Queen Mary Econometrics Seminar	2020
World Congress of the Econometric Society	2020
Conference on Computational and Financial Econometrics (CFE)	2019
Economics Seminar, Universidad Nacional de Cordoba	2019
Konstanz-Tübingen-Hohenheim Econometrics Workshop	2019
DAGStat Conference	2019
Computation and Econometrics Workshop, GRIPS Tokyo	2019
Econometric Society European Winter Meeting	2018
23th SINAPE (Simpósio Nacional de Probabilidade e Estatística)	2018
IAAE Annual Conference	2018
Vienna Workshop on Economic Forecasting	2018
Conference on Computational and Financial Econometrics (CFE)	2017
Young Researchers Workshop DStatG	2017
Konstanz-Tübingen-Hohenheim Econometrics Workshop	2017
10th RCEA Bayesian Econometric Workshop	2016
Konstanz-Tübingen-Hohenheim Econometrics Workshop	2016

Scholarships

PhD Scholarship, GSDS University of Konstanz	Oct. 2015 - Oct. 2018
PhD Completion Scholarship, GSDS University of Konstanz	Oct. 2018 - Dec. 2018
DAAD Scholarship financing a Research Stay with Hedibert Lopes	July 2018 - Oct. 2018

Languages and Software

Languages: German (native), English (fluent), Spanish (fluent), Portuguese (basics)

Software: Expert in Matlab, good knowledge in Python, and basic familiarity with R, STATA & EVIEWS

Personal Information

Citizenship: German

Last updated: May 6, 2023