Tobias Scheckel, M.Sc.

Nationality: German
Contact address: Mönchsberg 2A
AUT-5020 Salzburg
Email: tobias.scheckel@plus.ac.at
LinkedIn: tobias-scheckel
Website: tscheckel.github.io

Research Interests

Bayesian econometrics and empirical macroeconomics with a focus on: vector autoregression, forecasting, impulse response analysis, covariance modeling, probabilistic network modeling

Experience

Paris Lodron University — Salzburg, AUT
Research fellow — Jan 2023 – dato

Bocconi University — Milan, ITA
Visiting researcher — Jan 2025 – Oct 2025

Austrian Institute of Economic Research (WIFO) — Vienna, AUT
Research fellow — Jan 2023 – dato

University of Economics and Business (WU) — Vienna, AUT
Research fellow — Mar 2022 – Dec 2022
Student assistant — Jan 2021 – Feb 2022

Education

Paris Lodron University — Salzburg, AUT
Doctoral program — Mar 2023 – dato
- Thesis: "Stochastic Modeling of Networks in Multivariate Time Series Regressions"
- Supervisor: Florian Huber

Bocconi University — Milan, ITA
Visiting PhD student (PhD program in Statistics and Data Science) — Feb 2025 – Jun 2025

University of Economics and Business (WU) — Vienna, AUT
M.Sc. in Economics (Science Track) - passed with honors — Oct 2019 – Feb 2022
- Study exchange: Higher School of Economics Moscow, Russia (Aug 2021 –Jan 2022)

Free University — Berlin, DEU
B.Sc. in Economics - passed with honors — Oct 2015 – Jul 2019
- Study exchange: Norwegian School of Economics Bergen, Norway (Aug 2017 –Jun 2018)

Working Papers

Huber, Florian, Gary Koop, Massimiliano Marcellino, and Tobias Scheckel (2024). *Bayesian modelling of VAR precision matrices using stochastic block networks*. arXiv: 2407.16349 [econ.EM]. URL: https://arxiv.org/abs/2407.16349.

Huber, Florian, Massimiliano Marcellino, and Tobias Scheckel (2025). *Coarsened Bayesian VARs – Correcting BVARs for Incorrect Specification*. arXiv: 2304.07856. URL: https://arxiv.org/abs/2304.07856.

Books Chapters

Aroney, Nicholas, Nathalie Behnke, Daniel Béland, Christian Bender, Corinna Dornacher, Franz Fallend, Alan Fenna, Stefan Griller, Mario Hesse, Florian Huber, Simon Kempny, André Lecours, Thomas Lenk, Vanessa MacDonnell, Peter Oliver, Rainer Palmstorfer, Sebastian Plesdonat, Sonja Puntscher Riekmann, Jonathan Rodden, Tobias Scheckel, Ivana Skazlic, Maren Springsklee, Trevor Tombe, Hannes Winner, and Thomas Zörner (2021). "Coping with Covid: How Did Covid-19 Management Measures Affect Fiscal Federal Relations?" English. In: *Jahrbuch für öffentliche Finanzen 2-2021*. Ed. by Martin Junkernheinrich, Stefan Korioth, Thomas Lenk, Henrik Schelle, Matthias Woisin. Germany: Berliner Wissenschafts-Verlag, pp. 117–156. ISBN: 9783830551478.

Other Professional Activities

Presentations, Conferences and Workshops

- **National Bank of Poland Workshop on Forecasting**, Warsaw (POL) — Nov 2025
  Robust Bayesian VARs through Power Posteriors - Correcting BVARs for Incorrect Specification (invited talk)
- **7th Annual Workshop on Financial Econometrics**, Örebro (SWE) — Nov 2025
  Robust Bayesian VARs through Power Posteriors - Correcting BVARs for Incorrect Specification
- **1st Junior Milan Time Series Workshop**, Milan (ITA) — Mar 2025
  Bayesian modelling of VAR precision matrices using stochastic block networks (poster)
- **17th International Conference for Computational and Financial Econometrics**, Berlin (DEU) — Dec 2023
  Stochastic Block Network Vector Autoregressions (invited talk)
- **6th Annual Workshop on Financial Econometrics**, Örebro (SWE) — Nov 2023
  Stochastic Block Network Vector Autoregressions
- **Annual Meeting of the Austrian Economic Association**, Salzburg (AUT) — Sep 2023
  Stochastic Block Network Vector Autoregressions
- **13th European Seminar on Bayesian Econometrics**, Glasgow (GBR) — Sep 2023
  Stochastic Block Network Vector Autoregressions

Training Schools

- **HiTEc Winter Course** at Birkbeck University London (GBR) — Dec 2025
  taught by Enea Bongiorno, Jim Griffin, Marc Hallin, Matthias Villani
- **Network Econometrics** at Ca'Foscari University (ITA) — Jul 2025
  coordinated by Roberto Casarin
- **Bayesian Financial Econometrics** at Study Center Gerzensee (CHE) — Jun 2025
  taught by John M. Maheu
- **Large-Dimensional VARs and Bayesian Methods** at JRC Ispra (ITA) — May 2025
  taught by Todd Clark
- **HiTEc Winter Course** at HTW Berlin (DEU) — Dec 2023

taught by Monica Billio, Roberto Casarin, Claudia Czado, Thomas Kneib

- **Probabilistic Modeling of Networks and Relational Data** at Study Center Gerzensee (CHE) Sep 2023
  taught by David Dunson
- **Advanced Bayesian Time Series Methods** at Barcelona School of Economics (ESP) Jul 2023
  taught by Andrea Carriero

Refereeing

Macroeconomic Dynamics, Empirical Economics, Networks and Spatial Economics

Teaching

- **Methods in Economics** (809.400) Fall 2025
  Paris Lodron University Salzburg (Graduate)
- **Methods in Economics** (809.400) Fall 2024
  Paris Lodron University Salzburg (Graduate)

Skills

- **Coding:** Julia, R (excellent); MATLAB(experienced); Python 3, STATA (basic)
- **Technical Proficiencies:** Microsoft Office, LATEX (excellent); Git (experienced)
- **Languages:** German (Native); Englisch (C2); Russian (B2); Norwegian, French, Italian (A2)

Grant and Scholarships

- COST Action HiTEc Young Researcher Grant 2025
- COST Action HiTEc Young Researcher Grant 2023

Extracurricular Activities

- Learning Russian Jul 2017–dato
  Self-taught
- Thaiboxing (Muay Thai) 2016 –dato
  Local Club

Vienna, January 2026