

# Tobias Scheckel, M.Sc.

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## Research Interests

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

## Education

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### Paris Lodron University

Doctoral program

Salzburg, AUT

Mar 2023 – dato

- Thesis: “Stochastic Modeling of Networks in Multivariate Time Series Regressions”
- Supervisor: Florian Huber

### Bocconi University

Visiting PhD student (PhD program in Statistics and Data Science)

Milan, ITA

Feb 2025 – Jun 2025

### University of Economics and Business (WU)

M.Sc. in Economics (Science Track) - passed with honors

Vienna, AUT

Oct 2019 – Feb 2022

### Higher School of Economics

Study Exchange

Moscow, RUS

Aug 2021 – Dec 2021

### Free University

B.Sc. in Economics - passed with honors

Berlin, DEU

Oct 2015 – Jul 2019

### Norwegian School of Economics

Erasmus study exchange

Bergen, NOR

Aug 2017 – Jun 2018

## Experience

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### Bocconi University

Visiting researcher

Milan, ITA

Feb 2025 – dato

### Paris Lodron University

Research fellow

Salzburg, AUT

Jan 2023 – dato

### Austrian Institute of Economic Research (WIFO)

Research fellow

Vienna, AUT

Jan 2023 – Jan 2025

## Selected Working Papers

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

## Books Chapters

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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 Puntischer Riekman, 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 Koriath, Thomas Lenk, Henrik Schelle, Matthias Woisin. Germany: Berliner Wissenschafts-Verlag, pp. 117–156. ISBN: 9783830551478.

## Other Professional Activities

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### Teaching

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

### Presentations, Conferences and Workshops

- **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 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

Empirical Economics, Macroeconomic Dynamics

## Skills

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

## Grant and Scholarships

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| ▪ COST Action HiTEc Young Researcher Grant | 2023 |
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## Extracurricular Activities

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| ▪ Learning Russian<br><i>Self-taught</i>      | Jul 2017–dato |
| ▪ Thaiboxing (Muay Thai)<br><i>Local Club</i> | 2016 –dato    |

Milan, April 2025