Willi Mutschler

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ACADEMIC APPOINTMENTS AND AFFILIATIONS

Assistant Professor for International Macroeconomics (W1, non-Tenure-Track) — 04/2021 - present
University of Tübingen, Department of Economics — Tübingen, Germany
Successfully passed interim evaluation January 2025

Dynare Team Member — 03/2019 - present
CEPREMAP — Paris, France

PostDoc, Institute for Econometrics and Economic Statistics — 10/2018 - 03/2021
University of Münster, Department of Economics — Münster, Germany

Full Professor in Econometrics (W3, temporary) — 10/2017 - 09/2018
University of Münster, Department of Economics — Münster, Germany

Research Fellow, SFB 823: Statistical modeling of nonlinear dynamic processes — 11/2015 - 06/2017
Technical University Dortmund, Faculty of Statistics — Dortmund, Germany

EDUCATION

University

Ph.D. in Economics (Dr. rer. pol., summa cum laude), University of Münster — 10/2015
Thesis title: *Local identification of nonlinear and non-Gaussian DSGE models*
Committee: *Prof. Dr. Mark Trede, Prof. Dr. Bernd Kempa, Prof. Dr. Nicole Branger*

Master of Science in Economics, with honors and distinction, University of Münster — 04/2012

Bachelor of Science in Economics, University of Bonn — 09/2009

Training & PhD Courses & Summer Schools

Goethe Workshop 2024 (Frankfurt) — 06/2024
- HANK, Sequence Space Jacobians, *Instructors: Adrien Auclert, Matthew Rognlie, Ludwig Straub*

Barcelona GSE Summer School — 07/2015
- Labor Market Outcomes, *Instructor: Robert Shimer*

CORE Doctoral Intensive Courses, Brussels & Louvain — 03/2014
- Markov-Switching and Time-varying Parameter Models, *Instructor: Allan Timmermann*
- VAR Models: Time-varying Parameters & Identification, *Instructor: Christiane Baumeister*

Advanced Studies Program, Kiel Institute for the World Economy
- Monetary Policy, *Instructor: Lawrence Christiano* — 12/2012

Dynare Courses
- Identification and Global Sensitivity Analysis, JRC Ispra — 09/2013
- Dynare Summer School, CEPREMAP Paris — 06/2012

FUNDING AND SCHOLARSHIPS

DFG: Research grant (principal investigator and own position). Project: *Identification and Estimation of Dynamic Stochastic General Equilibrium Models: Skewness Matters* (280000 Euro). — 2019-2023

Renewal grant of the Collaborative Research Centres (SFB) 823 "Statistical Modelling of nonlinear dynamic processes". Project: *Asset pricing and macroeconomic allocations under aggregate risk.* — 2017

Faculty prize for best PhD thesis in Economics, University of Münster (7500 Euro). — 2017

Presentation grant, Swiss National Bank & Verein für Socialpolitik (500 Euro). — 2015

RELEVANT WORK EXPERIENCE

Research Stays
- Visiting Scholar, JRC Ispra, European Commission, Host: Marco Ratto 09/2013, 11/2018, 11/2019
- PhD Trainee, Fiscal Policies Division, European Central Bank 05/2015 - 07/2015

Consultant on Dynare
- Structural Studies, Federal Planning Bureau, Belgium 05/2023 - 12/2023
- Monetary Policy Strategy Division, European Central Bank 10/2021 - 01/2022

Training Course Instructor
- Annual Dynare Workshop for Advanced Users, JRC Ispra 2022 — 2024
- Annual Dynare Summer School, CEPREMAP 2018 — 2024
- Annual Course on Identification and Sensitivity Analysis, JRC Ispra 2018 — 2021
- R for Applied Economists, Institut der Deutschen Wirtschaft 2018, 2019

PROFESSIONAL ACTIVITIES

Computational Statistics and Data Analysis, Economic Modelling, German Economic Review, IMF Economic Review, Journal of Econometrics, Journal of Economic Dynamics and Control, Journal of the European Economic Association, Junior Management Science, Macroeconomic Dynamics, National Science Centre Poland, Studies in Nonlinear Dynamics and Econometrics, The B.E. Journal of Macroeconomics *Refereeing*

Dynare Conference 2022, 2023, 2024 *Scientific Committee*

Admission committee MSc, Supervision of MSc and BSc thesis *University Tübingen*

Hiring committee *TU Dortmund*

Supervision of MSc and BSc thesis *University Münster*

TEACHING AND RESEARCH FIELDS

Computational Macroeconomics, Quantitative Macroeconomics, International Macroeconomics, Macroeconometrics, Business Cycles, Rare Disasters, Time-Series Econometrics

SEMINAR AND CONFERENCE PRESENTATIONS

Presentations

NBER Summer Institute, European Economic Association, European Meeting of the Econometric Society, Kiel Policy Brief 2024

Dynare Conference 2022

Computing in Economics and Finance 2021

Research Conference of the MMCN 2019

Dynare Conference 2017

Estimation and Inference Theory for (Co-)Integrated Processes, Growth and Business Cycles in Theory and Practice, Computing in Economics and Finance, Young Economists' Meeting 2016

Computational Economics and Financial Econometrics, Dynare Conference, Jahrestagung des Vereins für Socialpolitik, Rimini Time Series Workshop 2015

Dynare Conference, Jahrestagung des Vereins für Socialpolitik, European Meeting of the Econometric Society, Asian Meeting of the Econometric Society, Empirical Methods in Macroeconomic Policy Analysis, Spring Meeting of Young Economists 2014

Midwest Macro Fall Meeting 2013

Discussions

Heidelberg-Tübingen-Hohenheim Workshop 2022, 2024

Research Conference of the MMCN 2019

SKILLS

Programming Level: Bash, Dynare, Julia, MATLAB, R
Application-oriented: Git, Latex, Linux, Python
Languages: German (native), English (fluent), Dutch (basic), Spanish (basic)

LIST PLACEMENTS

Assistant Professorship for International Macroeconomics (call accepted) 2021
University Tübingen

Assistant Professorship for International Macroeconomics and Sustainability (2nd place) 2018
University Hamburg

Associate Professorship for Macroeconomics (3rd place) 2017
Ludwig-Maximilians-University Munich

REFERENCES

Prof. Dr. Gernot Müller
Professor of International Macroeconomics
University of Tübingen
gernot.mueller@uni-tuebingen.de

Prof. Dr. Johannes Pfeifer
Professor of Macroeconomics
Universität der Bundeswehr München
johannes.pfeifer@unibw.de

Marco Ratto, PhD
Finance and Economy
Joint Research Centre Ispra
European Commission
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Prof. Dr. Mark Trede
Professor of Econometrics
University of Münster
mark.trede@uni-muenster.de

Prof. Dr. Bernd Kempa
Professor of International Economics
University of Münster
bernd.kempa@uni-muenster.de

Dr. Nikolai Stähler
Central Office
Directorate General Economics
Deutsche Bundesbank
nikolai.staehler@bundesbank.de

Publications

PEER-REVIEWED

"The effect of observables, functional specifications, model features and shocks on identification in linearized DSGE models," joint with Sergey Ivashchenko, **Economic Modelling**, 2020, 88: 280-292.

"Higher-order statistics for DSGE models."**Econometrics and Statistics**, 2018, 6: 44-56.

"Identification of DSGE Models - The effect of higher-order approximations and pruning."**Journal of Economic Dynamics and Control**, 2015, 56: 34-54.

POLICY PAPERS

"Ökonomische Folgen: Was Kriege die Welt kosten," joint with Jonathan Federle, André Meier, Gernot Müller and Moritz Schularick, **Wirtschaftsdienst**, 2024, 104(4), 283-286.

"Price of War," joint with Jonathan Federle, André Meier, Gernot Müller and Moritz Schularick, **Kiel Policy Brief 171.**

PERMANENT WORKING PAPERS

"Dynare: Reference Manual Version 6," joint with Stéphane Adjemian, Houtan Bastani, Michel Juillard, Frédéric Karamé, Ferhat Mihoubi, Johannes Pfeifer, Marco Ratto, Normann Rion and Sébastien Villemot, **Dynare Working Papers 80**, revised February 2024.

"Dynare: Reference Manual Version 5," joint with Stéphane Adjemian, Houtan Bastani, Michel Juillard, Frédéric Karamé, Ferhat Mihoubi, Johannes Pfeifer, Marco Ratto, Normann Rion and Sébastien Villemot, **Dynare Working Papers 72**, revised November 2022.

"Dynare: Reference Manual Version 4," joint with Stéphane Adjemian, Houtan Bastani, Junior Maih, Michel Juillard, Frédéric Karamé, Ferhat Mihoubi, George Perendia, Johannes Pfeifer, Marco Ratto and Sébastien Villemot, **Dynare Working Papers 1**, revised March 2021.

WORKING PAPERS

"The Price of War," joint with Jonathan Federle, André Meier, Gernot Müller and Moritz Schularick. CEPR Discussion Paper 18834, Kiel Working Paper 2262. **American Economic Review (Revise and Resubmit).**

"Pruned Skewed Kalman Filter and Smoother: With Applications to the Yield Curve and Asymmetric Monetary Policy Shocks," joint with Gaygysyz Guljanov and Mark Trede, Dynare Working Papers 78, **submitted.**

"Parameter derivatives of k-order perturbation solutions: With application to identification and estimation,"

"A primer on k-order perturbation with Dynare: Tensor versus matrix implementations,"

MONOGRAPHS

"Local identification of nonlinear and non-Gaussian DSGE models,"**Wissenschaftliche Schriften der WWU Münster**, Reihe IV, Band 10, 2016, ISBN: 978-3-8405-0135.