

# JUNIOR PROFESSOR DR GREGOR VON SCHWEINITZ

Halle Institute for Economic Research · Department of Macroeconomics  
Leipzig University · Institute for Theoretical Economics  
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## CURRENT POSITIONS

Since 10/2017 Junior Professor for Quantitative Macroeconomics, Leipzig University  
Since 04/2016 Board member, European Association of Young Economists  
Since 05/2014 Head of the Research Group “Volatility, Growth, and Financial Crises”, Halle Institute for Economic Research

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## PREVIOUS POSITIONS

2013–2018 Programme Manager, Doctoral Programme in Economics (DPE), Halle Institute for Economic Research  
2015–2017 Guest Researcher, Bundesbank  
2012–2016 Teaching Assistant and Lecturer, Martin Luther University Halle-Wittenberg  
2007–2010 Working Student, Actuarial, Allianz SE Reinsurance and Swiss Re  
2002–2004 Reserve officer candidate, Deutsche Bundeswehr

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## EDUCATION

2011–2013 Ph.D. candidate; University of Halle-Wittenberg, Germany  
2007–2010 Graduate Studies in Mathematics; Technical University of Munich, Germany  
2006–2007 Undergraduate Studies in Mathematics and Economics; University of Strasbourg, France  
2004–2006 Undergraduate Studies in Mathematics; Technical University of Dresden, Germany  
1990–2002 School. A-levels at the Gymnasium am Münsterplatz Basel, Switzerland

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## RESEARCH VISITS

2020 University of Notre Dame, Indiana  
2015 Goethe University, Frankfurt  
2014 Henan University, Kaifeng, China  
2014 California State University Long Beach  
2013, 2015 WU Vienna  
2012, 2013 Mendel University, Brno  
2011 Summer School, Tinbergen Institute, Amsterdam

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## TEACHING

Fall 2020 (exp.)	Macroeconomics (BA), University of Leipzig
Spring 2020	Introduction to Business Cycle Analysis, Seminar (BA), University of Leipzig
Fall 2019	Growth and Development: Empirics (Master), University of Leipzig
Spring 2019	Introduction to Business Cycle Analysis, Seminar (BA), University of Leipzig
Fall 2018	Advanced Business Cycles (Master), University of Leipzig
Spring 2018	Introduction to Business Cycle Analysis, Seminar (BA), University of Leipzig
Fall 2017	Advanced Business Cycles (Master), University of Leipzig
Spring 2016	Advanced Macroeconomic Theory (MA), Martin Luther University of Halle-Wittenberg
Fall 2015	Financial Stability and Real Economic Development, Seminar (BA), Martin Luther University of Halle-Wittenberg; with Lena Tonzer, PhD
Fall 2014	Macroeconomic Theory and its Influence on Economic Policy, Seminar (BA), Martin Luther University of Halle-Wittenberg; with Dr Katja Drechsel
Spring 2012	Advanced Macroeconomic Theory, teaching fellow for Prof. Dr. Oliver Holtemöller, Martin Luther University of Halle-Wittenberg

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## PUBLICATIONS

- El-Shagi, M. and von Schweinitz, G. (2019): *Fiscal Policy and Fiscal Fragility: Empirical Evidence from the OECD*, Journal of International Money and Finance, accepted.
- von Schweinitz, G., Tonzer, L. and Buchholz, M. (2020): *Monetary policy through exchange rate pegs: The removal of the Swiss franc-Euro floor and stock price reactions*, International Review of Finance, forthcoming.
- Sarlin, P. and von Schweinitz, G. (2019): *Optimizing Policymakers' Loss Functions in Crisis Prediction: Before, Within or After?*, Macroeconomic Dynamics, forthcoming.
- Beutel, J., List, S. and von Schweinitz, G. (2019): *Does Machine Learning Help Us Predict Banking Crises?*, Journal of Financial Stability, Vol. 45, 100693.
- Crespo-Cuaresma, J., von Schweinitz, G. and Wendt, K. (2019): *On the Empirics of Reserve Requirements and Economic Growth*, Journal of Macroeconomics, Vol. 60, pp. 253–274.
- El-Shagi, M. and von Schweinitz, G. (2018): *The Joint Dynamics of Sovereign Ratings and Government Bond Yields*, Journal of Banking and Finance, Vol. 97, pp. 198–218.
- El-Shagi, M., Lindner, A. and von Schweinitz, G. (2016): *Real Effective Exchange Rate Misalignment in the Euro Area: A Counterfactual Analysis*, Review of International Economics, Vol. 24(1), pp. 37–66.
- El-Shagi, M. and von Schweinitz, G. (2016): *Qual VAR Revisited: Good Forecast, Bad Story*, Journal of Applied Economics, Vol. 19(2), 293–321.
- El-Shagi, M. and von Schweinitz, G. (2016): *The Diablo 3 Economy: An Agent Based Approach*, Computational Economics, Vol. 47, pp. 193–217.
- El-Shagi, M. and von Schweinitz, G. (2015): *Risk and Return – Is there an Unholy Cycle of Ratings and Yields?*, Economics Letters, Vol. 129, pp. 49–51.
- El-Shagi, M., Knedlik, T. and von Schweinitz, G. (2013): *Predicting Financial Crises: The (Statistical) Significance of the Signals Approach*, Journal of International Money and Finance, Vol. 35, pp. 76–103.
- Knedlik, T. and von Schweinitz, G. (2012): *Macroeconomic Imbalances as Indicators for Debt Crises in Europe*, Journal of Common Market Studies, Vol. 50(5), pp. 726–745.

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## CURRENT WORKING PAPERS

- El-Shagi, M. and von Schweinitz, G. (2017): *Why They Keep Missing: An Empirical Investigation of Rational Inattention of Rating Agencies*, IWH-Discussion Papers 1/2017.
- von Schweinitz, G. (2013): *Flight Patterns and the Yields of European Government Bonds*, IWH-Discussion Papers 10/2013.

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## MONOGRAPHS

- von Schweinitz, G. (2013): *Modelling Macroeconomic Risk: The Genesis of the European Debt Crisis*, Thesis, Online-Publication, Faculty of Law, Economics and Business, Martin Luther University Halle-Wittenberg.

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## POLICY REPORTS

- Schultz, B. and von Schweinitz, G. (2017): *7<sup>th</sup> IWH/INFER-Workshop on Applied Economics and Economic Policy: "Challenges and Implications of Inflationary Dynamics"*, in: *Wirtschaft im Wandel* 23(4), p. 83.
- Cumurovic, A., Dany, G., Drygalla, A., Littke, H., Kim, C.H., Müller, J. and von Schweinitz, G. (2017): *22. Spring Meeting of Young Economists in Halle (Saale) – ein Tagungsbericht*, in: *Wirtschaft im Wandel* 23(2), pp. 41–42.
- Schultz, B. and von Schweinitz, G. (2016): *6<sup>th</sup> IWH/INFER-Workshop on Applied Economics and Economic Policy: "(Ending) Unconventional Monetary Policy"*, in: *Wirtschaft im Wandel* 22(6), p. 133.
- Dany, G., Gropp, R., Littke, H. and von Schweinitz, G. (2015): *Germany's Benefit from the Greek Crisis*, in: *IWH-Online* 7-2015.
- El-Shagi, M. and von Schweinitz, G. (2015): *Negative Bonitätsbewertungen und Zinsen auf Staatsanleihen – Gibt es einen Teufelskreis?*, in: *Wirtschaft im Wandel* 3-2015, pp. 44–47.
- El-Shagi, M., Lindner, A. and von Schweinitz, G. (2014): *Geriet die preisliche Wettbewerbsfähigkeit von Euroraum-Ländern nach Gründung der Währungsunion aus dem Gleichgewicht?*, in: *Wirtschaft im Wandel* 3-2014, pp. 46–49.
- Schultz, B. and von Schweinitz, G. (2014): *4<sup>th</sup> IWH/INFER-Workshop on Applied Economics and Economic Policy: "A New Fiscal Capacity for the EU?"*, in: *Wirtschaft im Wandel* 2-2014, pp. 30–31.
- Knedlik, T. and von Schweinitz, G. (2012): *Zur Aussagekraft von Frühindikatoren für Staatsschuldskrisen in Europa*, in: *Wirtschaft im Wandel* 10-2011, pp. 364–368.

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## WORK IN PROGRESS

- Schularick, M., Steger, T. and von Schweinitz, G.: *Houses as assets: what drives the increase in real house prices since the 1970's?*
- Baumeister, C.J.S. and von Schweinitz, G.: *Determining the Relative Importance of Credit Supply and Credit Demand Shocks for the Business Cycle: A New Approach to Identification*
- Claudio, J.C. and von Schweinitz, G.: *Technology News Shocks and the Slope of the Yield Curve: An International Perspective*
- Staffa, R. and von Schweinitz, G.: *The Reception of Fiscal News on Financial Markets: Evidence from News Tickers*

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## ORGANIZED CONFERENCES AND WORKSHOPS

Comoderation of a panel on the academic job market at the EEA 2020 in Rotterdam (with Elena La Ferrara, Nezhil Guner, Paolo Pinotti and Chris Roth)

8<sup>th</sup> IWH-INFERR AEEP Workshop from August 16<sup>th</sup> to 17<sup>th</sup>, 2018 (featuring keynote lecture by Hiro Ito)

23<sup>rd</sup> Spring Meeting of Young Economists 2018 (Member of the Program Committee)

7<sup>th</sup> IWH-INFERR AEEP Workshop from September 8<sup>th</sup> to 9<sup>th</sup>, 2017 (featuring keynote lectures by Michael Ehrmann and Mathias Trabandt)

Moderation of an editors panel at the EEA 2017 in Lisbon (with Nicola Fuchs-Schündeln, Magne Mogstad, Imran Rasul and Jan-Egbert Sturm)

22<sup>nd</sup> Spring Meeting of Young Economists 2017 (Head of Local Organizing Committee, featuring keynote lectures by Jordi Gali, Barbara Rossi, Uwe Sunde and Georg Weizsäcker)

6<sup>th</sup> IWH-INFERR AEEP Workshop from September 29<sup>th</sup> to 30<sup>th</sup>, 2016 (featuring keynote lecture by Peter Praet)

5<sup>th</sup> IWH-INFERR AEEP Workshop from September 17<sup>th</sup> to 18<sup>th</sup>, 2015 (featuring keynote lectures by Arnoud Boot and Jeromin Zettelmeyer)

3<sup>rd</sup> CGDE Doctoral Workshop from March 10<sup>th</sup> to 11<sup>th</sup>, 2015

4<sup>th</sup> IWH-INFERR AEEP Workshop from March 17<sup>th</sup> to 18<sup>th</sup>, 2014 (featuring keynote lectures by Lars Feld and Helge Berger)

12<sup>th</sup> IWH-CIREQ Macroeconometric Workshop from December 13<sup>th</sup> to 14<sup>th</sup>, 2011 (featuring keynote lectures by Michael Wickens and Mathias Hoffmann)

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## CONFERENCES AND PRESENTATIONS

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| 2020 | 35th EEA Annual Congress, virtual; 21st IWH-CIREQ-GW Macroeconometric Workshop, virtual (Discussant)  |
| 2019 | 7th CGDE Doctoral Workshop, Leipzig (Discussant); 24th SMYE, Bruxelles; KOF Research Seminar; 6th IAAE Annual Conference, Nicosia; 20th IWH-CIREQ-GW Macroeconometric Workshop, Halle (Saale) (Discussant)  |
| 2018 | 19th IWH-CIREQ-GW Macroeconometric Workshop, Halle (Saale); 23rd SMYE, Palma de Mallorca; CEF 2018, Milano; 8th IWH-INFERR AEEP Workshop, Halle (Saale)   |
| 2017 | 5th CGDE Doctoral Workshop, Jena (Discussant); 22nd SMYE, Halle (Saale); 4th IAAE Conference, Sapporo; 32nd EEA Annual Congress, Lisbon; 7th IWH-INFERR AEEP Workshop, Halle (Saale); 2017 Paris Financial Management Conference  |
| 2016 | 4th CGDE Doctoral Workshop, Magdeburg (Discussant); 2nd HenU/INFERR Workshop on Applied Macroeconomics, Henan University, Kaifeng; 21st SMYE, Lisbon; VfS Annual Conference 2016, Augsburg; 6th IWH-INFERR AEEP Workshop, Halle (Saale); KOF Research Seminar; Faculty Seminar, HHU Duesseldorf; CFE-2016 Conference, Seville (Session Organizer); DIW Research Seminar |
| 2015 | Financial Stability Seminar, ECB; Brownbag Seminar, Goethe University, Frankfurt; Early-Warning Modeling Seminar, Bundesbank; CEUS Workshop 2015, WHU; 2nd IAAE Conference, Thessaloniki; VfS Annual Conference 2015 (Session Organizer), Muenster; 5th IWH-INFERR AEEP Workshop, Halle (Saale); Faculty Seminar, WU Vienna; CFE-2015 Conference, London                |
| 2014 | Faculty Seminar, CSU Long Beach; 2nd CGDE Doctoral Workshop, Leipzig; Faculty Seminar MLU, Halle (Saale); ESAM 2014, Hobart; VfS Annual Conference 2014, Hamburg (Session Organizer); 4th IWH-INFERR AEEP Workshop, Halle (Saale); 32nd   |

	CIRET Conference, Hangzhou; Faculty Seminar, Henan University, Kaifeng; CFE-2014 Conference, Pisa
2013	3rd IWH-INFER AEEP Workshop, Halle; INFER Annual Conference 2013, Orléans; NOeG Annual Conference 2013, Innsbruck; 1st WUWAETRIX Workshop, WU Vienna; IFABS 2013, Nottingham; VfS Annual Conference 2013, Düsseldorf; 5th International Conference, Mendel University, Brno; CFE-2013 Conference, London
2012	2nd IWH-INFER AEEP Workshop, Halle; 2012 SSES Annual Meeting, Zurich; 2012 SES Annual Conference; 31st CIRET Conference, Vienna; 4th International Conference, Mendel University, Brno; SEEK Workshop, ZEW, Mannheim
2011	3rd International Conference, Mendel University, Brno; 12th IWH-CIREQ Conference, Halle

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## PH.D. SUPERVISION

Joao Carlos Claudio, Halle Institute for Economic Research and Leipzig University (expected 2021)  
 Ruben Staffa, Halle Institute for Economic Research and Leipzig University (expected 2023)

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## SUPERVISED THESES

Franz Lukas Weiß: "Bank Runs in Cyprus and Greece" (Bachelor Thesis, 2016)  
 Sebastian Däbritz: "Rising US interest rates and sudden stops in emerging markets" (Bachelor Thesis, 2016)  
 Lucas Orthmann: "Real Economic Effects of Currency Shocks" (Bachelor Thesis, 2016)  
 Tobias Reinagl: "Das deutsche Leistungsbilanzsaldo aus Sicht des Verfahrens zur Vermeidung makroökonomischer Ungleichgewichte" (Bachelor Thesis, 2015)  
 Rene Theuerkauf: "Frühwarnsysteme für Staatsschuldenkrisen" (Masters Thesis, 2015)  
 Kevin Löber: "Applicability of Macroeconomic Variables for the Early Detection of Debt Crises Within the EU" (Masters Thesis, 2014)

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## ACADEMIC AWARDS, GRANTS AND HONORS

Research grant "International Monetary Policy Transmission" (with Annika Schnücker, DIW Berlin), *Bundesbank Foundation*, 2018–2019  
 DFG Research grant "Early-warning models for systemic banking crises: the effect of model and estimation uncertainty", *German Science Foundation*, 2017–2019  
 European Regional Development Fund "Investing in our Future": Funding of the IWH Doctoral Programme in Economics (member of the application team), 2013–2015  
 Travel Grant for presentation at the ESAM 2014, *German Economic Association*, 2014  
 Best Paper Award, *University of Halle-Wittenberg, Department of Law and Economics*, 2012  
 Erasmus Scholarship, Louis Pasteur University Strasbourg, 2006–2007

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## REFEREEING ACTIVITY

### JOURNALS

Canadian Journal of Economics; China Economic Review; Computational Statistics and Data Analysis; Czech Journal of Economics and Finance; Economic Modelling; Economics Bulletin; Economics of Transition; Empirica; Empirical Economics; European Economic Review; European Journal of Political Economy; German Economic Review; International Economic Journal; International Finance;

International Review of Financial Analysis; Journal of Banking and Finance; Journal of Common Market Studies; Journal of Economic Dynamics and Control; Journal of International Money and Finance; Journal of Macroeconomics; Journal of Money, Credit and Banking; Kredit und Kapital; Macroeconomic Dynamics; Manchester School; Oxford Bulletin of Economics and Statistics; Panoeconomicus; PLOS ONE; Review of Development Economics

## GRANT AGENCIES

German Science Foundation

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## REFERENCES

These persons are familiar with my professional qualifications and my character:

### **Prof. Christiane Baumeister, PhD**

Notre Dame University  
3028 Jenkins Nanovic Hall  
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### **Prof. Dr. Makram El-Shagi**

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85 MingLun Street  
Kaifeng, Henan, China

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### **Prof. Reint Gropp, Ph.D.**

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Kleine Märkerstr. 8  
D-06108 Halle (Saale), Germany

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D-06108 Halle (Saale), Germany

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Grimmaische Straße 12  
D-04109 Leipzig, Germany

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