

# JUNIOR PROFESSOR DR GREGOR VON SCHWEINITZ

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Date of birth: August 10<sup>th</sup>, 1984, Tübingen · Nationality: German

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## EDUCATION

- 01/2011–12/2013 Ph.D. candidate at the University of Halle-Wittenberg, Germany.  
Thesis: *Modelling Macroeconomic Risk: The Genesis of the European Debt Crisis.*
- 10/2007–03/2010 Graduate Studies in Mathematics at the Technical University of Munich, Germany.  
Thesis: *The Windy General Routing Problem - a Combination of the Chinese Postman and the Traveling Salesman Problem.*
- 10/2006–09/2007 Undergraduate Studies in Mathematics and Economics at the University of Strasbourg, France.
- 10/2004–09/2006 Undergraduate Studies in Mathematics at the Technical University of Dresden, Germany.
- 08/1990–06/2002 School. A-levels at the Gymnasium am Münsterplatz Basel, Switzerland.
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## CURRENT POSITIONS

- Since 10/2017 Junior Professor for Quantitative Macroeconomics, University of Leipzig
- Since 04/2016 Board member, European Association of Young Economists
- Since 05/2014 Coordinator of the Research Group “Volatility, Growth, and Financial Crises”, Halle Institute for Economic Research.
- Since 07/2013 Programme Manager, Doctoral Programme in Economics (DPE), Halle Institute for Economic Research.
- Since 01/2011 Research Associate, Halle Institute for Economic Research, Department Macroeconomics.

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## PAST POSITIONS

- 08/2015–07/2017 Guest Researcher, Bundesbank.  
10/2014–07/2016 Lecturer, Martin Luther University Halle-Wittenberg.  
04/2012–09/2012 Teaching Assistant, Department of Economics, University of Halle-Wittenberg.  
10/2010–12/2010 Trainee, Allianz SE Reinsurance, Actuarial, Zurich  
05/2010–09/2010 Working Student, Swiss Re, Risk & Capital, Munich  
06/2007–10/2009 Working Student, Allianz SE Reinsurance, Actuarial, Munich  
10/2002–09/2004 Reserve officer candidate, Deutsche Bundeswehr.

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## RESEARCH VISITS

- 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 2017 Advanced Business Cycles (Master, englisch), Universität Leipzig  
Spring 2016 Advanced Macroeconomic Theory (MA), University of Halle-Wittenberg.  
Fall 2015 Financial Stability and Real Economic Development, Seminar (BA), University of Halle-Wittenberg; with Lena Tonzer, PhD.  
Fall 2014 Macroeconomic Theory and its Influence on Economic Policy, Seminar (BA), University of Halle-Wittenberg; with Dr Katja Drechsel.  
Spring 2012 Advanced Macroeconomic Theory, teaching fellow for Prof. Dr. Oliver Holtemöller, University of Halle-Wittenberg.

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## PUBLICATIONS

- 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. [Link]  
· Earlier version is available as IWH-Discussion Papers 6/2014. [Link]
- El-Shagi, M. and von Schweinitz, G. (2016): *Qual VAR Revisited: Good Forecast, Bad Story*  
· Journal of Applied Economics, Vol. 19(2), 293–321.  
· Earlier version is available as IWH-Discussion Paper 12/2012. [Link]
- El-Shagi, M. and von Schweinitz, G. (2016): *The Diablo 3 Economy: An Agent Based Approach*, Computational Economics, Vol. 47, pp. 193–217. [Link]
- 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. [Link]
- 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. [Link]  
· Earlier version is available as IWH-Discussion Paper 3/2012. [Link]
- 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. [Link]  
· Earlier version is available as IWH-Discussion Paper 12/2011. [Link]

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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. [Link]
- Sarlin, P. und von Schweinitz, G. (2015): *Optimizing Policymakers' Loss Functions in Crisis Prediction: Before, Within or After?*, in:  
· IWH-Discussion Papers 6/2015. [Link]  
· ECB Working Paper 2025/2017. [Link]
- El-Shagi, M. and von Schweinitz, G. (2015): *The Joint Dynamics of Sovereign Ratings and Government Bond Yields*, in:  
· IWH-Discussion Papers 4/2015. [Link]  
· Bundesbank-Discussion Papers 13/2016. [Link]
- von Schweinitz, G. (2013): *Flight Patterns and the Yields of European Government Bonds*, in: IWH-Discussion Papers 10/2013. [Link]

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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. [Link]

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## POLICY REPORTS

- 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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## UNPUBLISHED WORK

- Beutel, J., List, S., von Schweinitz, G. and Thierfelder, F. *Establishing a Robust Early-Warning Model for Systemic Banking Crises*
- Buchholz, M., von Schweinitz, G., and Tonzer, L. *Did the Swiss Exchange Rate Shock Shock the Market?*
- Crespo-Cuaresma, J., von Schweinitz, G. and Wendt, K. *The Costs and Benefits of Macroprudential Regulation*
- Crespo-Cuaresma, J. and von Schweinitz, G. *Going Bayesian the Full Way: the Case of Early-Warning Systems*
- El-Shagi, M. and von Schweinitz, G. *Robust Determinants of Rating Decisions*
- Sarlin, P. and von Schweinitz, G. *The Use of Country-Specific Early-Warning Systems*

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## ORGANIZED CONFERENCES AND WORKSHOPS

- 7<sup>th</sup> IWH-INFER 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 in 2017 (Head of Local Organizing Committee, featuring keynote lectures by Jordi Gali, Barbara Rossi, Uwe Sunde and Georg Weizsäcker)
- 6<sup>th</sup> IWH-INFER 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

- 2017            5th CGDE Doctoral Workshop, Jena (Discussant); 4th IAAE Conference, Sapporo; 32nd EEA Annual Congress, Lisbon (Moderation of an editors panel); 2017 Paris Financial Management Conference
- 2016            4th CGDE Doctoral Workshop, Magdeburg (Discussant); 2nd HenU/INFERR Workshop on Applied Macroeconomics, Henan University, Kaifeng; 21st SMYE, Lissabon; VfS Annual Conference 2016, Augsburg; 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; 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); 32nd CIRET Conference, Hangzhou; Faculty Seminar, Henan University, Kaifeng; CFE-2014 Conference, Pisa
- 2013            3rd IWH-INFERR AEEP Workshop, Halle; INFERR 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-INFERR 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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## 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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## HONORS, AWARDS AND FELLOWSHIPS

Conference Subsidy Program of the VfS (2014) for presentation of *Real Effective Exchange Rate Misalignment in the Euro Area: A Counterfactual Analysis* at the ESAM 2014 in Hobart, Australia

Best Paper Award of the University of Halle-Wittenberg, Department of Law and Economics (2012) for the paper *Macroeconomic Imbalances as Indicators for Debt Crises in Europe*

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## THIRD-PARTY FUNDING

01/2017-12/2019 DFG-application "Early-warning models for systemic banking crises: the effect of model and estimation uncertainty": Funding of a PhD-position (sole applicant).

10/2013-09/2015 European Regional Development Fund "Investing in our Future": Funding of the IWH Doctoral Programme in Economics (member of the application team).

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## REFEREEING ACTIVITY

Canadian Journal of Economics; China Economic Review; Computational Statistics and Data Analysis; Czech Journal of Economics and Finance; Economic Modelling; Empirical Economics; European Economic Review; European Journal of Political Economy; German Economic Review; International Economic Journal; International Finance; Journal of Banking and Finance; Journal of Common Market Studies; Journal of International Money and Finance; Journal of Money, Credit and Banking; Kredit und Kapital; Macroeconomic Dynamics; Manchester School; Oxford Bulletin of Economics and Statistics; Panoeconomicus; Review of Development Economics

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## REFERENCES

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

**Prof. Dr. Claudia Buch**

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Halle (Saale), October 12, 2017