Curriculum Vitae
Ralf Brüggemann

Date and Place of Birth: August 1972 in Burgwedel, Germany

University of Konstanz
Chair of Statistics and Econometrics
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EDUCATION

Graduate Studies

Habilitation on "Topics in Time Series Econometrics", Humboldt-Universität zu Berlin, Germany, 2007.

Ph. D. (Dr. rer. pol.) in Economics, Humboldt-Universität zu Berlin, Germany, 2003.
Thesis-Topic: Model Reduction Methods for Vector Autoregressive Processes, Supervisor: Helmut Lütkepohl.

Undergraduate Studies

Humboldt-Universität zu Berlin, Germany, Economics, 1996 – 1997, 1998 – 1999.
Degree: Diplom in Volkswirtschaftslehre (M.S. Economics), 1999.

University of Toronto, Canada, Economics, Visiting Student, 1997 – 1998.

Humboldt-Universität zu Berlin, Germany, Economics, 1995 – 1996.
Degree: Vordiplom in Volkswirtschaftslehre (B.S. Economics), 1996.

ACADEMIC EXPERIENCE

Professor of Statistics and Econometrics, Department of Economics, University of Konstanz, Germany, October 2007– present.

Head of Project "Unit Root and Cointegration Methodology (C2)" within German Research Foundation Collaborative Research Center 649 on "Economic Risk", Department of Economics, Humboldt-Universität zu Berlin, Germany, 2005 – 2008.

Research and Teaching Position, Department of Economics, Humboldt-Universität zu Berlin, Germany, 2004 – 2007.

Guest Professor for Econometrics (Lehrstuhlvertretung), University of Mannheim, Department of Economics, April 2006-January 2007.

Jean-Monnet-Fellow (Postdoctoral Fellow), Department of Economics, European University Institute, Florence, Italy, 2003 – 2004.

Junior Research and Teaching Position, Institute for Statistics and Econometrics, Humboldt-Universität zu Berlin, Germany, 2000 – 2003.

Junior Research Associate, Collaborative Research Center 373 "Quantification and Simulation of Economic Processes", Humboldt-Universität zu Berlin, Germany, 1999 – 2003.

Student Research Assistant, Institute for Statistics and Econometrics, Humboldt-Universität zu Berlin, Germany, 1996-1997, 1998-1999.

Research Intern, Center for European Economic Research (ZEW), Mannheim, Germany, 1998.

PROFESSIONAL INTERESTS

Time Series Econometrics, Forecasting Methods, Structural VAR Modeling, Empirical Macroeconomics and Macroeconometrics.

RESEARCH GRANTS

"Volatility and Macroeconomic Indicators", Research Project within the FP7 Marie-Curie Initial Training Network on „Risk Management and Risk Reporting", University of Konstanz, since November 2010.

"Unit Root and Cointegration Methodology", Research Project within Collaborative Research Center 649 on "Economic Risk", funded by the German Research Foundation, Humboldt-Universität zu Berlin, 2005-2008.

PUBLICATIONS

Doctoral Thesis

"Model Reduction Methods for Vector Autoregressive Processes", Humboldt-Universität zu Berlin, Germany, 2003. Supervisor: Prof. Dr. Helmut Lütkepohl.

Articles in Refereed Journals

"Nonlinear Interest Rate Reaction Functions for the UK", with J. Riedel, *Economic Modelling*, forthcoming.

"VAR Modeling for Dynamic Semiparametric Factors of Volatility Strings", with W. Härdle, J. Mungo and C. Trenkler, *Journal of Financial Econometrics*, 6(3), 361-381, 2008.

"Forecasting Euro Area Variables with German Pre-EMU Data", with H. Lütkepohl und M. Marcellino, *Journal of Forecasting*, 27, 465-481, 2008.

"Are Eastern European Countries Catching Up? Time Series Evidence for Czech Republic, Hungary, and Poland", with C. Trenkler, *Applied Economics Letters*, 14(4), 245-249, 2007.

"Sources of German Unemployment: A Structural Vector Error Correction Analysis", *Empirical Economics,* 31(2), 409-431, 2006.

"Residual Autocorrelation Testing for Vector Error Correction Models", with H. Lütkepohl and P. Saikkonen, *Journal of Econometrics,* 134(2), 579-604, 2006.

"A Small Monetary System for the Euro Area Based on German Data", with H. Lütkepohl, *Journal of Applied Econometrics*, 21(6), 683-702, 2006.

"Practical Problems with Reduced Rank ML Estimators for Cointegration Parameters and a Simple Alternative", with H. Lütkepohl, *Oxford Bulletin of Economics and Statistics*, 67(5), 673-690, 2005.

"Uncovered Interest Rate Parity and the Expectations Hypothesis of the Term Structure: Empirical Results for the U.S. and Europe", with H. Lütkepohl, *Applied Economics Quarterly*, 51(2), 143-154, 2005.

Miscellaneous Other Articles

"Structural Vector Autoregressive Modeling and Impulse Responses", with J. Breitung and H. Lütkepohl in *Applied Time Series Econometrics*, H. Lütkepohl, M. Krätzig (eds.), Cambridge University Press, 159-196, 2004.

"Lag Selection in Subset VAR Models with an Application to a U.S. Monetary System", with H. Lütkepohl, *in:* R. Friedman, L. Knüppel, H. Lütkepohl (eds.), *Econometric Studies*, *A Festschrift in Honour of Joachim Frohn*, LIT Verlag Münster: 107-128, 2001.

"Uncovered Interest Rate Parity – What Can be Learned From Panel Data?", with J. Breitung, *in* W. Härdle, S. Klinke, Z. Hlavka (eds.), *XploRe Application Guide*, Springer-Verlag, 323-337, 2000.

Books

"*Model Reduction Methods for Vector Autoregressive Processes*", Lecture Notes in Economics and Mathematical Systems, Vol. 536, Berlin: Springer-Verlag, 2004.

Special Issues

"*Economic Forecasts*", Special Issue of the *Journal of Economics and Statistics* (*Jahrbücher für Nationalökonomie und Statistik*, edited with W. Pohlmeier and W. Smolny, 2011.

TEACHING EXPERIENCE

"Advanced Time Series Analysis", University of Konstanz, Germany, M.A./Ph.D. level, Winter 2010/2011.
"Applied Time Series Analysis", University of Konstanz, Germany, M.A. level, Summer 2010.
"Applied Univariate Time Series Analysis", University of Konstanz, Germany, M.A. level, Summer 2008, 2009.

"Time Series Analysis", University of Konstanz, Germany, Ph.D. level, Summer 2008, 2009.
"Multiple Time Series Analysis", University of Konstanz, Germany, M.A. level, Winter 2007/2008, 2008/2009, 2009/2010.
"Applied Econometrics", University of Konstanz, Germany, B.A. level, Winter, 2008/2009, 2009/2010, 2010/2011.
"Statistics I", University of Konstanz, Germany, B.A. level, Summer 2008, 2009, 2010.
"Statistics II", University of Konstanz, Germany, B.A. level, Winter 2007/2008, 2008/2009, 2009/2010, 2010/2011.
"Applied Econometric Projects", Seminar, University of Konstanz, Germany, M.A. level, Summer 2008, 2009, 2010.
"Econometric Projects", Seminar, University of Konstanz, Germany, M.A. level, Winter 2007/2008, 2008/2009, 2009/2010, 2010/2011.
"Introduction to Econometrics", Humboldt-Universität zu Berlin, Germany, B.A. level tutorials, Summer, 2007.
"Econometrics I", University of Mannheim, Germany, Ph.D. level, Winter 2006/2007.
"Univariate Time Series Analysis", University of Mannheim, Germany, M.A. level, Winter 2006/2007.
"Microeconomics II", University of Mannheim, Germany, B.A. level, Winter 2006/2007.
"Microeconometrics", University of Mannheim, Germany, M.A. level, Summer 2006.
"Econometrics II", University of Mannheim, Germany, Ph.D. level, Summer 2006.
"Multiple Time Series Analysis", University of Mannheim, Germany, M.A. level, Summer 2006.
"Microeconometrics", University of Mannheim, Germany, M.A. level, Summer 2006.
"Multiple Time Series Analysis", Humboldt-Universität zu Berlin, Germany, M.A. level, Winter 2005/2006.
"Microeconometrics", Humboldt-Universität zu Berlin, Germany, M.A. level, Summer 2005.
"Econometric Methods", Humboldt-Universität zu Berlin, Germany, M.A. level, Winter 2002/2003, 2004/2005, Teaching Assistant for Professors H. Herwartz and B. Droge.
"Introduction to Econometrics", Humboldt-Universität zu Berlin, Germany, B.A. level, Summer, 2001, 2002, 2003, Teaching Assistant for Professors H. Lütkepohl and H. Herwartz.

CONFERENCE AND SEMINAR PRESENTATIONS

4th CSDA Computational and Financial Econometrics Conference, London, December 2010.
25th Annual Congress of the European Economic Association, Glasgow, August 2010.
Ausschuss für Ökonometrie, Rauischholzhausen, March 2009.
Pfingsttagung of the *Deutsche Statistische Gesellschaft*, Berlin, Mai 2008.
Annual Meeting of the *Verein für Socialpolitik*, München, Germany, October 2007.
Conference on "Recent Developments in Econometrics", Florence, September 2006.
Annual Meeting of the *Verein für Socialpolitik*, Bayreuth, Germany, September 2006.
61th Econometric Society European Meeting, Vienna, Austria, August 2006.
European Central Bank, Joint Lunchtime Seminar, Frankfurt, Germany, July 2006.
Universität Maastricht, Research Seminar, Maastricht, Netherlands, June 2006.
Ruprecht-Karls-Universität Heidelberg, Institute for Applied Mathematics, Heidelberg, Germany, May 2006.
16th (EC)2 Conference, Istanbul, Turkey, December 2005.
Annual Meeting of the *Verein für Socialpolitik*, Dresden, Germany, October 2004.

59th Econometric Society European Meeting, Madrid, Spain, August 2004.
Deutsches Institut für Wirtschaftsforschung (DIW), Research Seminar, Berlin, Germany, December 2003.
European University Institute, Econometrics Research Workshop, Florence, Italy, October 2003.
Bundesbank Research Seminar, Frankfurt, Germany, March 2003.
13th (EC)2 Conference, Bologna, Italy, December 2002.
57th Econometric Society European Meeting, Venice, Italy, August 2002.
56th Econometric Society European Meeting, Lausanne, Switzerland, August 2001.
EUI Conference on Bridging Economics and Econometrics: Empirical Applications and Econometric Methods, Florence, Italy, June 2001.
8th Econometric Society World Congress, Seattle, USA, August 2000.

AWARDS

VBKI European Research Award for Master Thesis on "Money Demand in Europe", 2000.

LANGUAGES

Native Language: German.
Fluent in English.
Proficiency in French.

REFEREEING

Referee for Econometric Reviews, Empirical Economics, Journal of Econometrics, Journal of Applied Econometrics, Journal of Money, Credit & Banking, Macroeconomic Dynamics, Oxford Bulletin of Economics and Statistics, Computational Statistics and Data Analysis, Swiss Journal of Economics and Statistics, European Journal of Political Economy, Jahrbücher für Nationalökonomie und Statistik, Allgemeines Statistisches Archiv, Statistical Papers.

PROFESSIONAL AFFILIATIONS

Econometric Society, European Economic Association, Verein für Socialpolitik (Ausschuss für Ökonometrie), Deutsche Statistische Gesellschaft.

Konstanz, March 2011.