

## CURRICULUM VITAE

# JOHANNES BRUMM

### CONTACT INFORMATION

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### ACADEMIC POSITIONS

2016 – Full Professor, Chair of Macroeconomics  
Institute of Economics (ECON), KARLSRUHE INSTITUTE OF TECHNOLOGY (KIT)

2011 – 16 Senior Research Associate in Financial Economics,  
Department of Banking and Finance, UNIVERSITY OF ZURICH

### EDUCATION

2011 Doctorate in Economics (Dr. rer. pol.), summa cum laude, UNIVERSITY OF MANNHEIM  
Thesis: Essays on Collateral Constraints, Advisors: Tom Krebs, Felix Kubler

2010 Visiting Researcher, UNIVERSITY OF ZURICH (4 months)

2009 ENTER Exchange Student, STOCKHOLM SCHOOL OF ECONOMICS (6 months)

2007 Diploma in Mathematics (Dipl.-Math.), with Distinction, LMU MUNICH  
Thesis: The Impact of Loan Securitization on Bank Strategy  
Major: Financial Mathematics, Advisor: Damir Filipovic

2006 – 07 Internship (Volontariat) at DEUTSCHE BUNDESBANK (4 months)

2004 – 05 Exchange Student, BALLIOL COLLEGE, OXFORD UNIVERSITY (one academic year)

2003 Intermediate Diploma in Philosophy, LMU MUNICH

2001 – 07 Scholarships by STIFTUNG MAXIMILIANEUM  
and STUDIENSTIFTUNG DES DEUTSCHEN VOLKES

2000 A-levels (Abitur) at FRIEDRICH-KOENIG-GYMNASIUM WÜRZBURG, Grade: 1.0

## RESEARCH FIELDS

- Primary*     Macroeconomics, Computational Economics  
*Secondary*   Financial Economics, General Equilibrium Theory

## PUBLICATIONS

- 2017     Using Adaptive Sparse Grids to Solve High-Dimensional Dynamic Models (with Simon Scheidegger), forthcoming in *Econometrica*
- Recursive Equilibria in Dynamic Economies with Stochastic Production (with Dominika Kryczka and Felix Kubler), forthcoming in *Econometrica*
- Computing Equilibria in Dynamic Stochastic Macro-Models with Heterogeneous Agents (with Felix Kubler and Simon Scheidegger), forthcoming in *Advances in Economics and Econometrics: Theory and Applications, Eleventh World Congress*
- Reform Support in Times of Crisis: The Role of Family Ties (with Elias Brumm), *Economic Inquiry*, 55(3), 1416–1429, July 2017
- 2015     Scalable High-Dimensional Dynamic Stochastic Economic Modeling (with Dmitry Mikushin, Simon Scheidegger, and Olaf Schenk), *Journal of Computational Science*, 11, 12–25, November 2015
- Margin Regulation and Volatility (with Michael Grill, Felix Kubler, and Karl Schmedders), *Journal of Monetary Economics*, 75, 54–68, October 2015
- Collateral Requirements and Asset Prices (with Michael Grill, Felix Kubler, and Karl Schmedders), *International Economic Review*, 56(1), 1–25, February 2015
- 2014     Computing Equilibria in Dynamic Models with Occasionally Binding Constraints (with Michael Grill), *Journal of Economic Dynamics and Control*, 38, 142–160, January 2014

## WORKING PAPERS

- 2017     Re-use of Collateral: Leverage, Volatility, and Welfare (with Michael Grill, Felix Kubler, and Karl Schmedders)
- 2015     Amplification of Aggregate Shocks when Entrepreneurs Face Collateral Constraints and Idiosyncratic Risk
- Global Value Chain Participation and Current Account Imbalances (with Georgios Georgiadis, Johannes Gräß, and Fabian Trottner)
- 2014     Applying Negishi’s Method to Stochastic Models with Overlapping Generations (with Felix Kubler)

## PRESENTATIONS

- Conferences* Econometric Society European Meeting (ESEM), Geneva, 2016; Dynare Conference, Brussels, 2015; European Economic Association (EEA), Mannheim, 2015; Econometric Society World Congress (ESWC), Montreal, 2015; ESEM, Toulouse, 2014; Stanford Institute for Theoretical Economics (SITE), Stanford, 2014; Society for the Advancement of Economic Theory (SAET), Paris, 2013; Computing in Economics and Finance (CEF), Vancouver, 2013; Society for Economic Dynamics (SED), Seoul, 2013; Quantitative Society for Pensions and Saving (QSPS), Utah State University, 2013; Cologne Workshop on Macroeconomics, University of Cologne, 2012; ESEM, Malaga, 2012; EEA, Malaga, 2012; European Finance Association (EFA), Copenhagen, 2012; SED, Cyprus, 2012; SAET, Faro, 2011; ESWC, Shanghai, 2010; CEF, London, 2010; SAET, Ischia, 2009
- Seminars* University of Bonn, 2016; Goethe University Frankfurt, 2016; Federal Reserve Bank of St. Louis, 2015; Karlsruhe Institute of Technology, 2015; University of Basel, 2015; University of Konstanz, 2015; University of Cologne, 2015; Paris School of Economics, 2014; University of St. Gallen, 2014; Goethe University Frankfurt, 2014; Oesterreichische Nationalbank, Vienna, 2012
- Discussions* EABCN Conference: Asset Prices and the Macro Economy, Mannheim, 2016; Frankfurt-Mannheim Macro Workshop, Frankfurt, 2011; ENTER Jamboree, Tilburg, 2011

## PROFESSIONAL ACTIVITIES

- Referee* Computational Economics, Economic Theory, European Journal of Political Economy, International Economic Review, Journal of Economic Growth, Journal of Economic Theory, Journal of Economic Dynamics and Control, Journal of Mathematical Economics, Operations Research, Quantitative Economics, Review of Economic Studies

## TEACHING EXPERIENCE

- 2017 VWL II: Makroökonomie, Bachelor Level, KIT
- 2016 & 17 Several Seminars, Bachelor & Master Level, KIT
- 2016 Advanced Game Theory, Master Level, KIT
- 2016 & 17 Projection Methods, ZURICH INITIATIVE ON COMPUTATIONAL ECONOMICS
- 2014 & 15 Global Solution Methods I + II, CENTRAL BANK OF COLOMBIA
- 2013 & 14 Macro-Finance, Master Level, UNIVERSITY OF ZURICH
- 2013 Recursive Methods, PhD Level, UNIVERSITY OF ZURICH

July 6, 2017