

CURRICULUM VITAE

JOHANNES BRUMM

CONTACT INFORMATION

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ACADEMIC POSITIONS

2016 – Professor 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
Major: Financial Mathematics, Advisor: Damir Filipovic

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 DT. VOLKES

RESEARCH FIELDS

Primary Macroeconomics, Computational Economics

Secondary Financial Economics, General Equilibrium Theory

JOURNAL PUBLICATIONS

- 2017 Using Adaptive Sparse Grids to Solve High-Dimensional Dynamic Models (with Simon Scheidegger), *Econometrica*, Volume 85(5), 1575-1612, September 2017
- Recursive Equilibria in Dynamic Economies with Stochastic Production (with Dominika Kryczka and Felix Kubler), *Econometrica*, Volume 85(5), 1467-1499, September 2017
- 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

OTHER PUBLICATIONS

- 2017 Computing Equilibria in Dynamic Stochastic Macro-Models with Heterogeneous Agents (with Felix Kubler and Simon Scheidegger), *Advances in Economics and Econometrics: Theory and Applications (Eleventh World Congress)*, November 2017

WORKING PAPERS & WORK IN PROGRESS

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

TEACHING EXPERIENCE

- Undergraduate* Macroeconomics (VWL II: Makroökonomie), lecture (approx. 500 students), KIT, 2017
- Computational Economics, seminar, KIT, 2016/17

- Graduate* Advanced Topics in Economic Theory, lecture, KIT, 2017/18
 Advanced Game Theory, lecture, KIT, 2016/17
 Macro-Finance, lecture, UNIVERSITY OF ZURICH, 2013/14 & 2014/15
 Philosophy of Economics, seminar, KIT, 2017
 Computational Economics, seminar, KIT, 2016/17
- Postgraduate* Computational Economics, lecture, ZURICH INITIATIVE ON COMPUTATIONAL ECONOMICS
 at UNIVERSITY OF ZURICH, 2016 & 2017
 Recursive Methods, lecture, UNIVERSITY OF ZURICH, 2013
- Professional* Computational Economics, 4 one-week lectures, CENTRAL BANK OF COLOMBIA, 2014 – 17

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 Heidelberg, 2018; 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

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