

CURRICULUM VITAE

JOHANNES BRUMM

CONTACT INFORMATION

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ACADEMIC POSITIONS

- since 2016* Full Professor, Chair of Macroeconomics
Institute of Economics (ECON), KARLSRUHE INSTITUTE OF TECHNOLOGY (KIT)
On parental leave since October 2018
- 2011 – 16* Senior Research Associate in Financial Economics,
Department of Banking and Finance, UNIVERSITY OF ZURICH

VISITING POSITIONS

- 2021* Department of Economics, HARVARD UNIVERSITY (scheduled)
- 2018 – 20* Department of Economics, BOSTON UNIVERSITY

EDUCATION

- 2011* Doctorate in Economics (Dr. rer. pol.), summa cum laude, UNIVERSITY OF MANNHEIM
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
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
- 2000* A-levels (Abitur) at FRIEDRICH-KOENIG-GYMNASIUM WÜRZBURG, Grade: 1.0

RESEARCH FIELDS

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

JOURNAL PUBLICATIONS

- 2019 Global Value Chain Participation and Current Account Imbalances (with Georgios Georgiadis, Johannes Gräßl, and Fabian Trottner), *Journal of International Money and Finance*, Volume 97, 111-124, October 2019
- 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

- 2020 Leveraging Posterity's Prosperity? (with Laurence Kotlikoff and Felix Kubler), *AEA Papers and Proceedings*, 110, 152-156, May 2020
- 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

- Working Papers*
- Re-use of Collateral: Leverage, Volatility, and Welfare (with Michael Grill, Felix Kubler, and Karl Schmedders)
 - Entrepreneurial Risk, Collateral Constraints, and Macroeconomic Fluctuations
 - Applying Negishi's Method to Stochastic Models with Overlapping Generations (with Felix Kubler)
- Work in Progress*
- The Net-Tax Distortion of Americans' Labor Supply and Saving Decisions (with Laurence Kotlikoff, and Christopher Krause)
 - Computational Methods in Economic Dynamics (with Felix Kubler, and Karl Schmedders)
 - Optimal Monetary Policy under Uncertainty in the Presence of a Lower Bound (with Thomas Mertens, Simon Scheidegger, and John Williams)
 - Taylor Rules and Sudden Stops in a Globally Solved DSGE Model (with Jesus Bejarano, Franz Hamann, and Simon Scheidegger)

TEACHING EXPERIENCE

- Undergraduate* VWL II: Makroökonomie, lecture (approx. 500 students), KIT, 2017
- Graduate* Advanced Topics in Economic Theory, lecture, KIT, 2017/18
Advanced Game Theory, lecture, KIT, 2016/17
Macro-Finance, lecture, UNIVERSITY OF ZURICH, 2014
Macro-Finance, lecture, UNIVERSITY OF ZURICH, 2013
- Postgraduate* Computational Methods for Macro, lecture, BOSTON UNIVERSITY, 2019
Projection Methods, lecture, ZURICH INITIATIVE ON COMPUTATIONAL ECONOMICS, 2017
Projection Methods, lecture, ZURICH INITIATIVE ON COMPUTATIONAL ECONOMICS, 2016
Recursive Methods, lecture, UNIVERSITY OF ZURICH, 2013
- Professional* Global Solution Methods, 4 one-week lectures, CENTRAL BANK OF COLOMBIA, 2014 – 17

PRESENTATIONS

- Conferences* Econometric Society and Bocconi University Virtual World Congress (ESWC), 2020;
Computing in Economics and Finance (CEF), Ottawa, 2019; 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; 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* Boston University, 2018; 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* Econometrica, 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, Review of Financial Studies

August 31, 2020