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

VISITING POSITIONS

2018 – 19 Department of Economics, Boston University (BU)

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

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 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 Gräb, and Fabian Trottner), ***Journal of International Money and Finance***, *forthcoming*

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

Working Papers Re-use of Collateral: Leverage, Volatility, and Welfare (with Michael Grill, Felix Kubler, and Karl Schmedders)

Applying Negishi's Method to Stochastic Models with Overlapping Generations (with Felix Kubler)

Work in Progress Taylor Rules and Sudden Stops: A Non-Smooth DSGE Model Solved Globally (with Jesus Bejarano, Franz Hamann, and Simon Scheidegger)

Entrepreneurial Risk, Collateral Constraints, and Macroeconomic Fluctuations

Computational Methods in Economic Dynamics (with Felix Kubler, and Karl Schmedders)

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, 2018/19
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 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 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 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, Review of Financial Studies

March 1, 2019