CURRICULUM VITAE

JOHANNES BRUMM

CONTACT INFORMATION

Address	Prof. Dr. Johannes Brumm Chair of Macroeconomics Karlsruhe Institute of Technology (KIT) Institute of Economics (ECON) Waldhornstr. 27, D-76131 Karlsruhe
Email	johannes.brumm@kit.edu
Websites	johannesbrumm.com, macro.econ.kit.edu

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 Gräb, 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

September 7, 2017