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 for large parts of 2018 – 2020
2011 – 16	Senior Research Associate in Financial Economics, Department of Banking and Finance, University of Zurich

VISITING POSITIONS

2021	Department of Economics, Harvard University
2018	Department of Economics, Boston University

EDUCATION

2011	Doctorate in Economics (Dr. rer. pol.), summa cum laude, University of Mannheim Advisor: Tom Krebs
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	Public Finance, Financial Economics, General Equilibrium Theory

JOURNAL PUBLICATIONS

2023 Re-use of Collateral: Leverage, Volatility, and Welfare (with Michael Grill, Felix Kubler, and Karl Schmedders), ***Review of Economic Dynamics***, Volume 47, 19-46, January 2023

2022 Are Deficits Free? (with Xiangyu Feng, Laurence Kotlikoff, and Felix Kubler), ***Journal of Public Economics***, Volume 208, 111-124, April 2022

2019 Global Value Chain Participation and Current Account Imbalances (with Georgios Georgiadis, Johannes Gräb, 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

REVISE & RESUBMITS

2023 When Interest Rates Go Low, Should Public Debt Go High? (with Xiangyu Feng, Laurence Kotlikoff, and Felix Kubler), R&R at ***AEJ: Macroeconomics***

OTHER PUBLICATIONS

2022 Sparse Grids for Dynamic Economic Models (with Christopher Krause, Andreas Schaab, and Simon Scheidegger), ***Oxford Research Encyclopedia of Economics and Finance***, November 2022

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

LECTURES

Undergraduate VWL II: Makroökonomie, lecture (approx. 500 students), KIT, 2017 & 2023
Macroeconomic Theory, lecture, KIT, 2021/22

Graduate Dynamic Macroeconomics, lecture, KIT, 2020/21 & 2021/22 & 2022/23

Advanced Topics in Economic Theory, KIT, 2017/18 & 2021 & 2022
Advanced Game Theory, KIT, 2016/17
Macro-Finance, University of Zurich, 2013 & 2014

Postgraduate Global Solution Methods for Macro, guest lecture at Harvard University, 2021
Projection Methods, Zurich Initiative on Computational Econ., 2016 & 2017
Recursive Methods, University of Zurich, 2013

Professional Global Solution Methods, 4 one-week lectures, Central Bank of Colombia, 2014 – 17

PRESENTATIONS

Conferences Society for Economic Dynamics (SED), Minneapolis, 2021; Econometric Society and Bocconi University Virtual World Congress (ESWC), 2020; Computing in Economics and Finance (CEF), Ottawa, 2019; German Economic Association: Committee for Economic Theory, Berlin, 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 CERGE-EI Prague, 2023 (scheduled); University of Zurich, 2023; University of Würzburg, 2022; Goethe University Frankfurt, 2022; European Central Bank, 2021; International Monetary Fund, 2021; 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

GRANTS

2021 - 26 ERC Starting Grant of approx. 1.5 Mio. Euro for the project SOLG for Policy

2014 - 16 Two Grants of 9 Mio Core Hours each at the Swiss National Supercomputing Center

2014 - 17 Grant from the Bilateral Assistance and Capacity Building for Central Banks Program at the Graduate Institute in Geneva for Teaching at the Central Bank of Colombia

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

May 10, 2023