

DR. MATTHIAS HARTMANN

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Heidelberg University
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69121 Heidelberg, Germany
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RESEARCH INTERESTS

Primary: Forecasting, Macroeconometrics, Uncertainty and Volatility
Secondary: Monetary Macroeconomics

EDUCATION

Dr. sc. pol., Quantitative Economics, summa cum laude

Thesis Title: *An empirical study on causes and consequences of inflation and inflation uncertainty*
Thesis advisor: Prof. Dr. Helmut Herwartz
Kiel, Germany, 2007-2012

M.Sc., Econometrics and Economics, with distinction

York, UK, 2007

Diplom, (M.Sc. equivalent), Economics

Berlin, Germany, 2006

Vordiplom, (B.Sc. equivalent), Economics

Regensburg, Germany, 2004

REFEREES

Prof. Dr. Christian Conrad
Department of Economics
Heidelberg University
Bergheimer Str. 58
69115 Heidelberg
Tel: +49 6221 54 3173
email: christian.conrad@awi.uni-heidelberg.de

Prof. Dr. Zeno Enders
Department of Economics
Heidelberg University
Bergheimer Str. 58
69115 Heidelberg
Tel: +49 6221 54 3100
email: zeno.enders@awi.uni-heidelberg.de

Prof. Dr. Helmut Herwartz
Department of Economics
University of Göttingen
Humboldtallee 3
37073 Göttingen
Tel: +49 551 39 27350
email: hherwartz@uni-goettingen.de

Prof. Kajal Lahiri, PhD
Department of Economics
State University of New York, Albany, U.S.
1400 Washington Avenue
Albany, NY 12222
Tel: +1 518 442 4758
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ACADEMIC APPOINTMENTS

PostDoc, Department of Economics, Heidelberg University, since October 2012

Acting chair of Statistics, Department of Economics, University of Mannheim, Spring term 2016

Research assistant, Institute for Statistics and Econometrics, University of Kiel, 2007-2012

WORKING PAPER

Cross-sectional evidence on the relation between macroeconomic conditions, stock market volatility, monetary policy, and low-frequency inflation uncertainty. (with C. Conrad), submitted. ([link](#))

PUBLICATIONS

A comparative assessment of alternative ex ante measures of inflation uncertainty. (with H. Herwartz and M. Ulm), **International Journal of Forecasting**, forthcoming. ([link](#))

Forecast Performance, disagreement, and heterogeneous signal-to-noise ratios. (with J. Dovern), **Empirical Economics**, forthcoming. ([link](#))

Inflation uncertainty, disagreement and monetary policy: Evidence from the ECB Survey of Professional Forecasters. (with A. Glas), **Journal of Empirical Finance**, forthcoming. ([link](#))

Did the introduction of the Euro impact on inflation uncertainty? – An empirical assessment. (with H. Herwartz), **Macroeconomic Dynamics** 18 (2014), 1313–1325.

Inflation, output and uncertainty in the era of inflation targeting – A multi-economy view on causal linkages. (with J. Roestel), **Journal of International Money and Finance** 37 (2013), 98–112.

Causal relations between inflation and inflation uncertainty - Cross sectional evidence in favour of the Friedman-Ball hypothesis. (with H. Herwartz), **Economics Letters** 115 (2012), 144–147.

WORK IN PROGRESS

Bias corrected consensus forecasts under asymmetric loss. Ongoing work.

The establishment of inflation targets in the presence of inflation uncertainty – Multi-economy evidence from a stochastic volatility model. (with H. Herwartz and M. Ulm), ongoing work.

REFEREEING

Applied Economics, Bulletin of Economic Research, Computational Statistics, Contemporary Economics, Econometrics and Statistics, Economics Bulletin, Economic Inquiry, Emerging Markets Finance and Trade, Empirical Economics, Energy Economics, European Journal of Political Economy, Heliyon, International Journal of Forecasting, Journal of Applied Statistics, Journal of Banking and Finance, Journal of Empirical Finance, Journal of International Money and Finance, Quantitative and Qualitative Analysis in Social Sciences, Sustainability

AWARDS AND SCHOLARSHIPS

Research grant, Fritz-Thyssen-Stiftung, 130,000 EUR, (Principal investigator, joint with C. Conrad and H. Herwartz), Run duration: October 2013 – September 2015

Dissertation award, Department of Economics, University of Kiel, 1000 EUR, 2012

Distinction grade, M.Sc. Econometrics and Economics, University of York, 2007

Teaching and student research fellowship, German Research Foundation (DFG), CRC 649 - Economic Risk, Humboldt University Berlin, 2005-2006

CONFERENCE AND WORKSHOP PRESENTATIONS

2017: **American Economic Association Annual Meeting**, Chicago, USA (scheduled);

2016: **Society for Nonlinear Dynamics and Econometrics Conference**, Tuscaloosa, USA; **UCL Workshop "The Impact of Uncertainty Shocks on the Global Economy"**, London, UK; **IAAE Annual Conference**, Milan, Italy; **Verein für Socialpolitik Annual Meeting**, Augsburg (scheduled); **Conference on Computational and Financial Econometrics**, Seville, Spain (scheduled); **Symposium of the Spanish Economic Association**, Bilbao (scheduled);

2015: **Econometric Society World Congress**, Montreal, Canada; **IAAE Annual Conference**, Thessaloniki, Greece; **KOF/CIRET Conference**, Warsaw, Poland

2014: **Society for Nonlinear Dynamics and Econometrics Conference**, New York, USA; **Verein für Socialpolitik Annual Meeting**, Hamburg; **IAAE Annual Conference**, London, UK; **BRMS-DEC Conference on Macro- and Financial Econometrics**, London, UK

2013: **IWH-INFER Workshop**, Halle; **Nordic Econometric Meeting**, Bergen, Norway **Econometric Society European Meeting**, Göteborg, Sweden

2012: **IWH-INFER Workshop**, Halle; **Bundesbank/ifo Workshop**, Eltville; **DIW Macroeconometric Workshop**, Berlin

2011: **Spring Meeting of Young Economists**, Groningen, Netherlands

2010: **German Statistical Society**, Dortmund; **Statistisches Landesamt Schleswig-Holstein**, Kiel; **DIW Macroeconometric Workshop**, Berlin

2009: **German Statistical Society**, Merseburg; **Nordic Econometric Meeting**, Lund, Sweden; **DIW Macroeconometric Workshop**, Berlin

INVITED TALKS

2016: University of Konstanz; University of Halle; FU Berlin; University of Mannheim; Heidelberg Institute for Theoretical Studies; University of Göttingen (scheduled); University of Hannover (scheduled);

2015: University of Gießen; University of Trier;

2014: State University of New York, Albany, USA; University of Münster;

2013: ifo Institute, Munich; Technical University of Aachen (RWTH);

2012: Heidelberg University; ESCP Business School, Berlin;

LANGUAGES

German (native speaker),

English (fluent),

French (good),

MatLab (10 years experience, very good knowledge and programming skills), GAUSS (5 years experience, very good knowledge and programming skills), Ox (good knowledge and programming skills), R (good working knowledge and programming skills)

OTHER SOFTWARE SKILLS

EViews, Stata, JMulTi, LaTeX, MS Office, Datastream (very good working knowledge and programming skills)

TEACHING

“Advanced Econometrics” (M.Sc., Lecturer, winter term 2016/2017)

“Financial Econometrics” (B.Sc., Lecturer, spring term 2016)

“Multiple Time Series Analysis” (M.Sc., Lecturer, spring term 2016)

“Topics in Time Series Analysis” (PhD, Lecturer, spring term 2016)

“Macroeconometrics” (B.Sc., Lecturer, summer term 2015)

“Advanced Econometrics” (M.Sc., Tutor, winter terms 2012/2013 – 2015/2016)

“Introductory Statistics” (B.Sc., Tutor, summer terms 2012–2014)

“Econometrics I” (M.Sc., Tutor, winter terms 2008/2009 – 2010/2011)

“Econometrics II” (M.Sc., Tutor, summer terms 2009 – 2011)

“Introductory Econometrics” (B.Sc., Tutor, summer term 2008)

DEPARTMENTAL SERVICE

Accounting officer, Department of Economics, University of Kiel, 2007-2011,

Equal opportunities officer, Institute for Statistics and Econometrics, University of Kiel, 2007-2011,

Assistant, career service for students of economics, Department of Economics, University of Regensburg, 2003.