September 2023

Willi Mutschler

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personal: Married; 2 Children

ACADEMIC APPOINTMENTS AND AFFILIATIONS

Assistant Professor for International Macroeconomics — 04/2021 - present
University of Tübingen, Department of Economics — Tübingen, Germany

Dynare Developer Team Member — 03/2019 - present
CEPREMAP — Paris, France

PostDoc, Institute for Econometrics and Economic Statistics — 10/2018 - 03/2021
University of Münster, Department of Economics — Münster, Germany

Full Professor in Econometrics (temporary position) — 10/2017 - 09/2018
University of Münster, Department of Economics — Münster, Germany

Research Fellow, SFB 823: Statistical modeling of nonlinear dynamic processes — 11/2015 - 06/2017
Technical University Dortmund, Faculty of Statistics — Dortmund, Germany

EDUCATION

University

Ph.D. in Economics (Dr. rer. pol., summa cum laude), University of Münster — 10/2015
Thesis title: *Local identification of nonlinear and non-Gaussian DSGE models*
Committee: *Prof. Dr. Mark Trede, Prof. Dr. Bernd Kempa, Prof. Dr. Nicole Branger*

Master of Science in Economics, with honors and distinction, University of Münster — 04/2012

Bachelor of Science in Economics, University of Bonn — 09/2009

PhD Courses & Summer Schools

Barcelona GSE Summer School — 07/2015
- Labor Market Outcomes, *Instructor: Robert Shimer*

CORE Doctoral Intensive Courses, Brussels & Louvain — 03/2014
- Markov-Switching and Time-varying Parameter Models, *Instructor: Allan Timmermann*
- VAR Models: Time-varying Parameters & Identification, *Instructor: Christiane Baumeister*

Advanced Studies Program, Kiel Institute for the World Economy
- Monetary Policy, *Instructor: Lawrence Christiano* — 12/2012

Dynare Courses
- Identification and Global Sensitivity Analysis, JRC Ispra — 09/2013
- Dynare Summer School, CEPREMAP Paris — 06/2012

FUNDING AND SCHOLARSHIPS

DFG: Research grant (principal investigator and own position). Project: *Identification and Estimation of Dynamic Stochastic General Equilibrium Models: Skewness Matters* (279537 Euro). — 2019-2023

Renewal grant of the Collaborative Research Centres (SFB) 823 "Statistical Modelling of nonlinear dynamic processes". Project: *Asset pricing and macroeconomic allocations under aggregate risk.* — 2017

Faculty prize for best PhD thesis in Economics, University of Münster (7500 Euro). — 2017

Presentation grant, Swiss National Bank & Verein für Socialpolitik (500 Euro). — 2015

RELEVANT WORK EXPERIENCE

Research Stays
- PhD Trainee, Fiscal Policies Division, European Central Bank — 05/2015 - 07/2015
- Visiting Scholar, JRC Ispra, European Commission — 09/2013, 11/2018, 11/2019

Consultant on Dynare
- Structural Studies, Federal Planning Bureau, Belgium — 05/2023 - 12/2023
- Monetary Policy Strategy Division, European Central Bank — 10/2021 - 01/2022

Training Course Instructor
- Dynare Workshop for Advanced Users, JRC Ispra — 2022, 2023
- Dynare Summer School, CEPREMAP — 2018 - 2023
- Course on Identification and Sensitivity Analysis, JRC Ispra — 2018 - 2021
- R for Applied Economists, Institut der Deutschen Writschaft — 2018, 2019

PROFESSIONAL ACTIVITIES

Dynare Conference 2022, Dynare Conference 2023 — *Scientific Committee*

Computational Statistics and Data Analysis, Economic Modelling, Journal of Economic Dynamics and Control, National Science Centre Poland, The B.E. Journal of Macroeconomics — *Refereeing*

Admission committee MSc, Supervision of MSc and BSc thesis — *University Tübingen*

Hiring committee — *TU Dortmund*

Supervision of MSc and BSc thesis — *University Münster*

TEACHING AND RESEARCH FIELDS

Computational Macroeconomics, Empirical Macroeconomics, International Macroeconomics, Business Cycles, Rare Disasters, Time-Series Econometrics

SEMINAR AND CONFERENCE PRESENTATIONS

Presentations

Dynare Conference — 2022

Computing in Economics and Finance — 2021

Research Conference of the MMCN — 2019

Dynare Conference — 2017

Estimation and Inference Theory for (Co-)Integrated Processes, Growth and Business Cycles in Theory and Practice, Computing in Economics and Finance, Young Economists' Meeting — 2016

Computational Economics and Financial Econometrics, Dynare Conference, Jahrestagung des Vereins für Socialpolitik, Rimini Time Series Workshop — 2015

Dynare Conference, Jahrestagung des Vereins für Socialpolitik, European Meeting of the Econometric Society, Asian Meeting of the Econometric Society, Empirical Methods in Macroeconomic Policy Analysis, Spring Meeting of Young Economists — 2014

Midwest Macro Fall Meeting — 2013

Discussions

Heidelberg-Tübingen-Hohenheim Workshop (Lee, Lütticke, Ravn) — 2023

Research Conference of the MMCN (Atkinson, Richter, Throckmorton) — 2019

SKILLS

Programming Level: Bash, Dynare, Julia, MATLAB, R
Application-oriented: Git, Latex, Linux
Languages: German (native), English (fluent), Dutch (basic), Spanish (basic)

PUBLICATIONS

"The effect of observables, functional specifications, model features and shocks on identification in linearized DSGE models," joint with Sergey Ivashchenko, **Economic Modelling**, 2020, 88: 280-292.

"Higher-order statistics for DSGE models." **Econometrics and Statistics**, 2018, 6: 44-56.

"Identification of DSGE Models - The effect of higher-order approximations and pruning." **Journal of Economic Dynamics and Control**, 2015, 56: 34-54.

WORKING PAPERS

"The External Costs of War," joint with Jonathan Federle, André Meier, Gernot Müller and Moritz Schularick, **CEPR Discussion Paper.**

"Pruned Skewed Kalman Filter and Smoother: With Applications to the Yield Curve and Asymmetric Monetary Policy Shocks," joint with Gaygysyz Guljanov and Mark Trede, **Dynare Working Papers 78.**

PERMANENT WORKING PAPERS

"Dynare: Reference Manual Version 5," joint with Stéphane Adjemian, Houtan Bastani, Michel Juillard, Frédéric Karamé, Ferhat Mihoubi, Johannes Pfeifer, Marco Ratto, Normann Rion and Sébastien Villemot, **Dynare Working Papers 72**, revised November 2022.

"Dynare: Reference Manual Version 4," joint with Stéphane Adjemian, Houtan Bastani, Junior Maih, Michel Juillard, Frédéric Karamé, Ferhat Mihoubi, George Perendia, Johannes Pfeifer, Marco Ratto and Sébastien Villemot, **Dynare Working Papers 1**, revised March 2021.

MONOGRAPHS

"Local identification of nonlinear and non-Gaussian DSGE models," **Wissenschaftliche Schriften der WWU Münster**, Reihe IV, Band 10, 2016, ISBN: 978-3-8405-0135.