Willi Mutschler

Assistant Professor for International Macroeconomics

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Research Fields

Computational Macroeconomics • Quantitative Macroeconomics • Macroeconometrics

International Macroeconomics • Business Cycles • Time-Series Econometrics

Current Positions

Assistant Professor for International Macroeconomics   Since 2021
University of Tübingen, Department of Economics

Dynare Team Member   Since 2019
DSGE-net Paris

Education

PhD in Economics   2015
University of Münster
summa cum laude

M.Sc. in Economics   2012
University of Münster
with honors and distinction

B.Sc. in Economics   2009
University of Bonn

Selected Experience

Full Professor in Econometrics (W3, temporary)   2017–2018
University of Münster

DFG Research Grant (Principal Investigator)   2019–2023
Identification and Estimation of DSGE Models: Skewness Matters

Consulting
● European Central Bank, Monetary Policy Strategy Division (2021–2022)
● Federal Planning Bureau Belgium, OECD Project (2023)

Training Courses (Instructor)
● Dynare Workshop for Advanced Users, JRC Ispra (2022–2025)
● Dynare Summer School, CEPREMAP Paris (2018–2024)

Selected Publications

The Price of War
with J. Federle, A. Meier, G. Müller & M. Schularick
American Economic Review (conditionally accepted)

Pruned Skewed Kalman Filter and Smoother with Applications to DSGE Models
with G. Guljanov & M. Trede
Journal of Economic Dynamics and Control (R&R)

The Effect of Observables, Functional Specifications, Model Features and Shocks on Identification in Linearized DSGE Models
with S. Ivashchenko
Economic Modelling, 2020

Higher-Order Statistics for DSGE Models
Econometrics and Statistics, 2018

Identification of DSGE Models – The Effect of Higher-Order Approximations and Pruning
Journal of Economic Dynamics and Control, 2015

Selected Presentations

NBER Summer Institute (2024) · European Economic Association (2024) · European Meeting of the Econometric Society (2024, 2014) · Dynare Conference (2022, 2017, 2015, 2014) · Computing in Economics and Finance (2021, 2016) · Jahrestagung des Vereins für Socialpolitik (2015, 2014) · Asian Meeting of the Econometric Society (2014) · Midwest Macro (2013)

Skills

Programming: Bash, Dynare, MATLAB, R
Applications: Git, Julia, LaTeX, Linux, Python

Languages: German (native), English (fluent)