ALEXANDER MEYER-GOHDE

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http://www.imfs-frankfurt.de/en/chairs/financial-markets-and-macroeconomics.html

Professional Experience

Apr. 2018 – present	Professor, Goethe-Universität Frankfurt Financial Markets and Macroeconomics
Oct. 2014 – Mar. 2018	Visiting Professor; Universität Hamburg; Chair of Economics – Growth and Business Cycles
Aug. 2010 – Sept. 2014	Postdoctoral Assistant; Humboldt-Universität zu Berlin; Prof. Dr. h.c. Michael Burda, Ph.D.
Nov. 2006 – Jul. 2010	Academic Assistant; Technische Universität Berlin; Prof. Dr. Frank Heinemann
Apr. 2006 – Oct. 2006	Academic Assistant; Potsdam Institute for Climate Impact Research; Prof. Dr. Carlo Jaeger

Education

Oct. 2006 – Oct. 2010	Doctor *rer. oec.* (Ph.D. in Economics) *summa cum laude*; Technische Universität Berlin; Dissertation advisor: Prof. Dr. Frank Heinemann
Oct. 2002 – Apr. 2006	Master of Arts: Economics and Management Sciences; Humboldt-Universität zu Berlin; Thesis advisor: Prof. Harald Uhlig, Ph.D.
Aug. 1999 – Dec. 2001	Bachelor of Arts *cum laude*: Language, Literature & Culture, minor in Economics; Colorado State University

Teaching and Research Fields
Macroeconomics, macro-finance, econometrics, numerical methods

Publications

"(Un)expected Monetary Policy Shocks and Term Premia" (joint with Martin Kliem) *Journal of Applied Econometrics*, vol. 37, issue 3, 477-499, May 2022.

"Generalized Entropy and Model Uncertainty," *Journal of Economic Theory,* vol. 183, 312-343, September 2019.

"Strategic Complementarities and Nominal Rigidities," (joint with Philipp König) *Economics Letters*, vol. 156, 129-132, July 2017.

"Solving and Estimating Linearized DSGE Models with VARMA Shock Processes and Filtered Data," (joint with Daniel Neuhoff) *Economics Letters*, vol. 133, 89-91, August 2015.

"Solvability of Perturbation Solutions to DSGE Models," (joint with Hong Lan) *Journal of Economic Dynamics and Control*, vol. 45, 366-388, August 2014.

"Solving DSGE Models with a Nonlinear Moving Average," (joint with Hong Lan) *Journal of Economic Dynamics and Control*, vol. 37(12), 2643-2667, December 2013.

"Linear Rational Expectations Models with Lagged Expectations: A Synthetic Method," *Journal of Economic Dynamics and Control*, vol. 34(5), 984-1002, May 2010.

Working Papers

"Backward Error and Condition Number Analysis of Linear DSGE Solution "
"Estimation and Forecasting Using Mixed-Frequency DSGE Models" (joint with Ekaterina Shabalina)
"Solving Linear DSGE Models with Bernoulli Methods"
"Solving Linear DSGE Models with Newton Methods" (joint with Johanna Saecker)

"On the Accuracy of Linear DSGE Solution Methods and the Consequences for Log-Normal Asset Pricing"
"Pruning in Perturbation DSGE Models" (joint with Hong Lan)
Under review: Quantitative Economics.(4th Round Revise and Resubmit)
"Generalized Exogenous Processes in DSGE: A Bayesian Approach" (joint with Daniel Neuhoff)
Under review: Econometric Theory
"Risk-Sensitive Linear Approximations"
"Decomposing Risk in Dynamic Stochastic General Equilibrium" (joint with Hong Lan)

Research in Progress
"Long Memory and Monetary Policy Shocks: A New Keynesian Analysis with Fractional Integration"
"Pencils, Scaling, and Deflating: Improving the Accuracy of DSGE Perturbations" (joint with Ioanna Pigkou)
"The Risks of Stochastic Steady States"
"What Drives the Equity Premium? An Risk-Sensitive Estimated Production-Based Asset Pricing Model"
"Inattentiveness and the Taylor Principle"

Grant Activities
Primary Investigator (2022-23): DigiTeLL/Stiftung Innovation in der Hochschullehre "MatlabMakro: interactive teaching with Matlab in Introductory Macroeconomics" (~€75,000)
Primary Investigator (2021-): DFG Individual Research Grant 465469938, "Numerical diagnostics and improvements for the solution of linear dynamic macroeconomic models" (~€250,000)
Research Fellow (2013-2015), Research Affiliate (2016-17): CRC 649 "Economic Risk". (~€50,000)

Professional Activities
Discussant for Nobel Prize Lecture of the CRC 649 "Economic Risk", 2010 and 2013.
Session Organizer: 7th, 8th, and 9th CSDA International Conference on Computational and Financial Econometrics.
Journal Referee: *Journal of Monetary Economics, International Economic Review, Review of Economic Dynamics, Quantitative Economics, Journal of Applied Econometrics, Journal of Economic Dynamics and Control, Macroeconomic Dynamics, Journal of Macroeconomics, Studies in Nonlinear Dynamics & Econometrics, Computational Economics, Computational Statistics and Data Analysis, Oxford Bulletin of Economics and Statistics, Metroeconomica, Bulletin of Economic Research, Journal of Institutional and Theoretical Economics.*
Conference Submission Referee: 2014, 2019 Jahrestagung des Vereins für Socialpolitik.
Research Visits: Bundesbank, Nov. 2013; Board of Governors of the Federal Reserve System, Feb. 2016; Federal Reserve Bank of San Francisco, Mar. 2016; Bank of Finland Feb. 2018.

Presentations
2008 Spring Meeting of Young Economists, 14th Intl. Conference on Computing in Economics and Finance (CEF), 2008 European Meeting of the Econometric Society, 2008 Jahrestagung des Vereins für Socialpolitik, 2009 Midwest Macroeconomics Meetings, 2010 Jahrestagung des Vereins für Socialpolitik, 2011 Jahrestagung des Vereins für Socialpolitik, 18th CEF, 2012 European Meeting of the Econometric Society, 8th Dynare Conference, 6th CSDA Intl. Conference on Computational and Financial Econometrics (CFE), 19th CEF, 2013 European Meeting of the Econometric Society, Bundesbank, 7th CFE, 20th CEF, 2014 European Meeting of the Econometric Society, 10th Dynare Conference, 8th CFE, 21st CEF, 2015 Jahrestagung des Vereins für Socialpolitik, 11th Dynare Conference, 9th CFE, Board of Governors of the Federal Reserve System, Federal Reserve Bank of San Francisco, 22nd CEF, 12th Dynare Conference, Fall 2016 Midwest Macro Meeting, 13th Dynare Conference, 11th CFE, Norges Bank Conference on "Nonlinear Models in Economics and Finance for an Unstable World", 26th Annual Symposium of the Society for Nonlinear Dynamics and Econometrics, 2018 International Association for Applied Econometrics Annual Conference (IAAE), 50th Annual Conference of the Money, Macro & Finance Research Group, Allied Social Science Associations (ASSA) 2019 Annual Meeting, 2019 IAAE, 25th CEF, Western Economic Association International Virtual 95th Annual Conference, 7th SAFE Asset Pricing Workshop, 2021 IAAE, 27th CEF, 29th Annual Symposium of the Society for Nonlinear Dynamics and Econometrics

Invited: 2009 DFG-Project Hamburg University, Macro Seminar 2009 LMU Munich, 2013 MEF-Seminar at Bonn University, 2013 DIW Macroeconomics and Econometrics, CMR Cologne Research Seminar 2017, CMR Cologne Research Seminar 2017, Heriot-Watt University Research Seminar 2017, Monetary Policy and Research Department of the Bank of Finland 2018, Tinbergen Institute Seminar 2018, 2021 Schumpter Seminar Berlin, 2022 Economics Research Seminar Tübingen.

Plenary presentation and podium discussion: "Transatlantic relations in the 21st century" for the Friedrich Naumann Foundation, Darmstadt 2020.

Teaching Experience

Summer 2021	Macroeconomics II (lecture– B.Sc.) Monetary Theory and Policy (M.Sc.) Advanced Macroeconomics (Ph.D.)
Fall 2021	Sabbatical
Summer 2021	Macroeconomics II (lecture– B.Sc.) Monetary Theory and Policy (M.Sc.) Advanced Macroeconomics (Ph.D.)
Fall 2020	Macroeconomics II (lecture– B.Sc.) Business Cycles and Growth Politics (B.Sc.)
Summer 2020	Macroeconomics II (B.Sc.) Monetary Theory and Policy (M.Sc.) Advanced Macroeconomics (Ph.D.) Bayesian Macroeconometrics (Ph.D.)
Fall 2019	Macroeconomics II (B.Sc.) Business Cycles and Growth Politics (B.Sc.)
Summer 2019	Macroeconomics II (B.Sc.) Advanced Macroeconomics (Ph.D.) Bayesian Macroeconometrics (Ph.D.)
Fall 2018	Macroeconomics II (B.Sc.) Business Cycles and Growth Politics (B.Sc.)
Spring 2018	Monetary Theory and Policy (M.Sc.) Numerical Methods in Macroeconomics (Ph.D.)
Fall 2017	Macroeconomics II (lecture– B.Sc.) Business Cycles and Growth Politics (B.Sc.) Empirical Dynamic Macroeconomics (M.Sc.)
Spring 2017	Macroeconomics I (B.Sc.) Monetary Theory and Policy (B.Sc.) Financial Crises (B.Sc.)
Fall 2016	Macroeconomics II (B.Sc.) Business Cycles and Growth Politics (B.Sc.) New Keynesian Economics (M.Sc.)
Spring 2016	Macroeconomics I (B.Sc.) Empirical Dynamic Macroeconomics (B.Sc.)
Fall 2015	Macroeconomics II (B.Sc.) Business Cycles and Growth Politics (B.Sc.) Financial Crises (B.Sc.)
Spring 2015	Macroeconomics I (B.Sc.) Expectations and Macroeconomics (B.Sc.) Empirical Dynamic Macroeconomics (M.Sc.) Estimation & Solution of DSGE Models (Ph.D.)
Fall 2014	Macroeconomics II (B.Sc.) Business Cycles and Growth Politics (B.Sc.) Financial Crises (B.Sc.)
Spring 2014	Macroeconomics II (recitation and lecture substitute – B.Sc.) Macroeconomic Analysis II (lecture and recitation – Ph.D.)

Fall 2013	Macroeconomics I (recitation and lecture substitute– B.Sc.)
Spring 2013	Macroeconomic Analysis II (lecture and recitation – Ph.D.)
Fall 2012	Introduction to Advanced Macroeconomic Analysis (recitation – M.Sc.)
Spring 2012	Macroeconomics II (recitation – B.Sc.)
Fall 2011	Labor Markets in Modern Macroeconomics (seminar – M.Sc.) Macroeconomics I (recitation – B.Sc.)
Spring 2011	Solution and Estimation of DSGE Models (seminar – M.Sc.)
Fall 2010	Introduction to Advanced Macroeconomic Analysis (recitation – M.Sc.)
Spring 2010	Macroeconomic Analysis II: Monetary Macro (recitation – Ph.D.)
Fall 2009	Monetary Theory and Policy (lecture and recitation – B.Sc.)
Spring 2009	Macroeconomic Analysis II: Monetary Macro (recitation – Ph.D.) Selected Topics in Macroeconomics (seminar – M.Sc.) Introduction to Macroeconomics (coordination – B.Sc.)
Fall 2008	Monetary Theory and Policy (recitation – B.Sc.) Introduction to Macroeconomics (coordination – B.Sc.)
Spring 2008	Macroeconomic Analysis II: Monetary Macro (recitation – Ph.D.) Selected Topics in Macroeconomics (seminar – M.Sc.) Introduction to Macroeconomics (coordination – B.Sc.)
Fall 2007	Monetary Theory and Policy (recitation – M.Sc.) DSGE Simulation Techniques (project – M.Sc.)
Spring 2007	Currency and Financial Crises (recitation – M.Sc.) DSGE Simulation Techniques (project – M.Sc.) Introduction to Macroeconomics (coordination – B.Sc.)
Fall 2006	Introduction to Macroeconomics (tutorial and coordination – B.Sc)

PhD Students
Benedikt Maas – defended 2020
Current: Ioanna Pigkou, Johanna Saecker, Mary Tzaawa-Krenzler, Ekaterina Pylsyna, Fabian Gaus