

## ALEXANDER MEYER-GOHDE

### Contact Information

House of Finance  
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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 <i>rer. oec.</i> (Ph.D. in Economics) <i>summa cum laude</i> ; 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 <i>cum laude</i> : Language, Literature & Culture, minor in Economics; Colorado State University

### Teaching and Research Fields

Macroeconomics, macro-finance, econometrics, numerical methods

### Publications

"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

"(Un)expected Monetary Policy Shocks and Term Premia" (joint with Martin Kliem)  
*Under review: Journal of Monetary Economics*

"Pruning in Perturbation DSGE Models" (joint with Hong Lan)  
*Under review: Quantitative Economics. (3<sup>rd</sup> Round Revise and Resubmit)*

"Generalized Exogenous Processes in DSGE: A Bayesian Approach" (joint with Daniel Neuhoff)  
*Under review: Journal of Applied Econometrics*

"Risk-Sensitive Linear Approximations"

"Decomposing Risk in Dynamic Stochastic General Equilibrium" (joint with Hong Lan)

### **Research in Progress**

"What Drives the Equity Premium? An Risk-Sensitive Estimated Production-Based Asset Pricing Model"  
"Inattentiveness and the Taylor Principle"

### **Professional Activities**

Research Fellow (2013-2015), Research Affiliate (2016-): CRC 649 "Economic Risk".

Discussant for Nobel Prize Lecture of the CRC 649 "Economic Risk", 2010 and 2013.

Session Organizer: 7<sup>th</sup>, 8<sup>th</sup>, and 9<sup>th</sup> CSDA International Conference on Computational and Financial Econometrics.

Journal Referee: *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 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.

### **Presentations**

2008 Spring Meeting of Young Economists, 14th Intl. Conference on Computing in Economics and Finance, 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 Intl. Conference on Computing in Economics and Finance, 2012 European Meeting of the Econometric Society, 8th Dynare Conference, 6th CSDA Intl. Conference on Computational and Financial Econometrics, 19th Intl. Conference on Computing in Economics and Finance, 2013 European Meeting of the Econometric Society, Bundesbank, 7th CSDA International Conference on Computational and Financial Econometrics, 20th Intl. Conference on Computing in Economics and Finance, 2014 European Meeting of the Econometric Society, 10th Dynare Conference, 8th CSDA International Conference on Computational and Financial Econometrics, 21st Intl. Conference on Computing in Economics and Finance, 2015 Jahrestagung des Vereins für Socialpolitik, 11th Dynare Conference, 9th CSDA Intl. Conference on Computational and Financial Econometrics, Board of Governors of the Federal Reserve System, Federal Reserve Bank of San Francisco, 22nd Intl. Conference on Computing in Economics and Finance, 12th Dynare Conference, Fall 2016 Midwest Macro Meeting, 13th Dynare Conference, 11th CSDA International Conference on Computational and Financial Econometrics, 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.

Invited: 2009 DFG-Project Hamburg University, Macro Seminar 2009 LMU Munich, 2013 MEF-Seminar at Bonn University, 2013 DIW Macroeconomics and Econometrics, CMR Research Seminar 2017, Heriot-Watt University Research Seminar.

### **Teaching Experience**

Summer 2019	Macroeconomics II (lecture– B.Sc.) Advanced Macroeconomics (Ph.D.) Bayesian Macroeconometrics (Ph.D.)
Fall 2018	Macroeconomics II (lecture– B.Sc.) Business Cycles and Growth Politics (lecture and recitation– 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 (lecture and recitation– B.Sc.) Empirical Dynamic Macroeconomics (lecture and recitation– M.Sc.)
Spring 2017	Macroeconomics I (lecture– B.Sc.) Monetary Theory and Policy (lecture and recitation– B.Sc.) Financial Crises (seminar– B.Sc.)

Fall 2016	Macroeconomics II (lecture– B.Sc.) Business Cycles and Growth Politics (lecture and recitation– B.Sc.) New Keynesian Economics (lecture and recitation– M.Sc.)
Spring 2016	Macroeconomics I (lecture– B.Sc.) Empirical Dynamic Macroeconomics (lecture and recitation– M.Sc.)
Fall 2015	Macroeconomics II (lecture– B.Sc.) Business Cycles and Growth Politics (lecture and recitation– B.Sc.) Financial Crises (seminar– B.Sc.)
Spring 2015	Macroeconomics I (lecture– B.Sc.) Expectations and Macroeconomics (seminar– B.Sc.) Empirical Dynamic Macroeconomics (lecture and recitation– M.Sc.) Estimation & Solution of DSGE Models (lecture and recitation – Ph.D.)
Fall 2014	Macroeconomics II (lecture– B.Sc.) Business Cycles and Growth Politics (lecture and recitation– B.Sc.) Financial Crises (seminar– 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.)