# Curriculum Vitae

Prof. Dr. Sylvia Kaufmann
Deputy Director
Study Center Gerzensee,
Foundation of the Swiss National Bank
Dorfstrasse 2, 3115 Gerzensee, Switzerland
sylvia.kaufmann@szgerzensee.ch

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## Personal

Born 14.11.1965 in Sion (Switzerland), 2 children (born 1993 and 1996).
Languages: German, French, English, Italian.

## Research interests

Macroeconomics:
Business Cycle, Monetary Macroeconomics, Monetary Policy.
Econometrics:
Multiple Time Series Analysis, Bayesian Simulation Methods, Nonlinear Models.

## Current positions

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|---|---|
| 2012- | Study Center Gerzensee, deputy director |
| 2022- | University of Basel, adjunct professor |
| 2023- | RWI Essen, Research Advisory Board member |
| 2023- | Institute of Advanced Studies Vienna, Scientific Advisory Board member |
| 2020- | Swiss Society of Economics and Statistics, Board member |
| 2019- | Rimini Centre for Economic Analysis, senior fellow |
| 2018- | Austrian Academy of Sciences, corresponding member abroad |
| 2017- | European Seminar on Bayesian Econometrics, Board member (chair) |

## Academic positions

| | |
|---|---|
| 2017-2021 | University of Zurich, Department of Economics, visiting professor |
| 2008-2021 | University of Basel, WWZ Monetary Macroeconomics, visiting professor |
| 2008-2011 | Diplomatic Academy of Vienna, Vienna School of International Studies, lecturer |
| 2003-2008 | University of Vienna, Department of Economics, lecturer |
| 2002 | Webster University Vienna, lecturer |
| 1994-2002 | University of Vienna, Department of Economics, assistant professor |
| 1990-93 | University of Berne, Department of Economics, research assistant (Doctoral studies) |

## Professional services/past positions

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|---|---|
| 2020-2023 | Anniversary Fund, Austrian Central Bank, Advisory Board member |
| 2022 | ISBA, Savage award, committee member |
| 2018-2020 | ISBA, EFaB section, Chair-elect, Chair, past Chair |
| 2018 | Wissenschaftsrat, evaluation of the Institut für Arbeitsmarkt- und Berufsforschung (IAB), Nürnberg, external member of the evaluation committee |
| 2013-2019 | Swiss Society of Economics and Statistics, Board member |
| 2011-2012 | Swiss National Bank, Inflation Forecasting Unit, senior economist |
| 2001-2011 | Oesterreichische Nationalbank, Economic Studies Division, research economist |
| 1999-2001 | Oesterreichische Nationalbank, Economic Analysis Division, research consultant |
| 1980-90 | Various positions in private and public institutions<br>(sales & marketing, teaching, consulting, administration) |

## Visiting researcher positions

Vienna University of Business and Economics, Institute for Statistics and Mathematics, November 2022, May 2019.
Ruhr-University Bochum, Department of Economics, November 2022, November 2019, May 2017, January 2016.
Swiss National Bank, Research Coordination, 2012-2021.
University of Queensland, School of Economics, Brisbane, July 2017.
Duke University, Statistical Science Department, March 2017.
Deutsche Bundesbank, Forschungszentrum, 2008-2017, on recurrent occasions.
University of Basel, WWZ Monetary Macroeconomics, June 2005, June 2006.
Environmental Economics & Policy Analysis Workshop, Harvard Institute for International Development, Harvard University, Cambridge MA, June-July 1998.

## Education

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|---|---|
| 8.4.2009 | Venia Docendi (Habilitation), University of Basel |
| 16.12.1993 | Dr.rer.pol., University of Berne (summa cum laude)<br>Recognition: 23.5.1995, Doctor of Economics, University of Vienna |
| 14.6.1990 | Lic.rer.pol., University of Berne (magna cum laude)<br>Recognition: 12.7.1993, Magistra of Social Sciences and Economics, University of Vienna |

## Editorial activities/Memberships

Journal of Applied Econometrics, Associate Editor (2017- ).
Review of International Economics, Associate Editor (2014-2021).
Journal of Economics and Statistics (Jahrbücher für Nationalökonomie und Statistik), Associate Editor (2011- ).

Refereeing (Since 2017):
Journal of the American Statistical Association, Journal of Business & Economic Statistics, Journal of Econometrics
Advances in Statistical Analysis, Econometrics, International Review of Financial Analysis, Journal of Economics and Statistics, Journal of Applied Econometrics, Journal of Financial Econometrics, Macroeconomic Dynamics, Regional Science and Urban Economics, Studies in Nonlinear Dynamics & Econometrics, Swiss Journal of Economics and Statistics.

Jubiläumsfonds of the Oesterreichische Nationalbank.

Memberships:
Econometric Society, European Economic Association, International Society for Bayesian Analysis including Section Economics, Finance and Business, Verein für Socialpolitik, member of Standing Field Committee on Monetary Theory and Policy (Ausschuss für Geldtheorie und Geldpolitik), Econometrics (Ausschuss für Ökonometrie) and Macroeconomics (Ausschuss für Makroökonomie), Swiss Society of Economics and Statistics.

## ESCB activities

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|---|---|
| 2002-2011 | Euro Area Business Cycle Network, OeNB member |
| 1999-2002 | Monetary Transmission Network, OeNB representative |

## Conferences/Workshops

YSEM – Young Swiss Economists Meeting, ETH KOF Zurich, February 2024, February, 2023, February 2022, February 2021, February 2020, February 2019, February 2018, pro-

gram committee member.
ESOBE 2022, September, Salzburg, program committee member.
ESOBE 2021, September, Madrid, program committee member.
8th Annual Conference of the International Association of Applied Econometrics, Rotterdam, June 2021, scientific committee member 'Forecasting'.
2nd Vienna Workshop on Economic Forecasting, October 2020, scientific committee member.
7th Annual Conference of the International Association of Applied Econometrics, London, June 2020, scientific committee member 'Forecasting' (cancelled).
ESOBE 2019, September, St. Andrews, program committee member.
CEP-SNB-SCG Workshop on *Aggregate and Distributive Effects of Unconventional Monetary Policies*, Gerzensee 9/10 November 2017, program committee member.
ESOBE 2015 Meeting, *Complexity in Economics: Big data and Parallelization*, Gerzensee 29/30 October, local organizer, program chair.
*11th Research Workshop* with Deutsche Bundesbank and Swiss National Bank, Vienna 9/10 June 2008, local organizer.
Euro Area Business Cycle Network, 5th Training Course, *Topics in Econometric Models for Macroeconomics and Finance*, Vienna 12-16 February 2007, local organizer, jointly with JVI.
6th *Research Workshop* with Sveriges Riksbank, Stockholm 4/5 April 2005, organizer.
Euro Area Business Cycle Network, 3rd Workshop on *Business Cycle and Acceding Countries*, Vienna 23/24 April 2004, member of the program committee, local organizer.
CEPR/ESI 6th Annual Conference, *Regulatory Challenges for European Financial Markets*, Vienna 20 /21 September 2002, involved in local organization.
Monetary Transmission Network, 10th Meeting of the Eurosystem MTN, Vienna 8 March 2002, local organizer.

## External Referee, PhD and Habilitation

Mathias Silva (PhD), Université Aix-Marseille, CNRS, AMSE, Marseille, December 2023.
Michael Pfarrhofer (Habilitation), Paris Lodron University Salzburg, December 2022.
Gregor F. Zens (PhD), Vienna University of Economics and Business, September 2021.
Jamie Cross (PhD), Australian National University, Canberra, November 2017.
Katrin Rabitsch (Habilitation), Vienna University of Economics and Business, February 2016.
Johann Burgstaller (Habilitation), Johannes Kepler University of Linz, May 2012.
Matthias Gubler (Dr.rer.pol), University of Basel, April 2012.
Thomas Hrdina (PhD), University of Vienna, October 2011.
Ulrich Gunter (PhD), University of Vienna, September 2010.

## Teaching activity

### University of Basel

Master/Doctoral:
Advanced Time Series Analysis, S24, S23, S22, S21.

Master:
Monetary Policy Transmission: Theory and Empirics, S19.
Transmission Mechanism of Monetary Policy, S18, S17, S16, S15, S14, S13, S12, S11, S10.
Applied Econometrics - Time Series Analysis, S09.

Bachelor:
International Economics and Development, Seminar, S09.
International Economics, Bachelor, S08.

### University of Zurich

Master:
Monetary Policy Analysis: Empirical Modelling, W21, W20, W19, W18.
Empirical Monetary Policy Analysis: Applications in Time Series Modelling, W17.

### Study Center Gerzensee

Central Bankers Course:
Monetary Policy, Exchange Rates and Capital Flows
Lecture on Vector Autoregressions, March 2022

Monetary Theory and Policy
Lecture on Introduction to Econometrics: IV and structural estimation, June 2015.

Inflation Forecasting and Monetary Policy
Lecture on Cointegration, ECM, VECM, VECX Models, February 2016, February 2014.

### University of Vienna

Graduate level:
Monetary Policy Transmission, W03/04. Monetary Policy and the Transmission Mechanism, Proseminar in Applied Economics, S00. Proseminar in Economic Theory: Feminist Economics, W99/00, W98/99, S98, W97/98. Proseminar in Empirical Macroeconomics, S99, S98, W97/98, S97. Practical course in Econometrics, W96/97, S96. Proseminar in Advanced Macroeconomics, W99/00, W98/99, W97/98, W96/97, W95/96, W94/95.

Undergraduate level:
Practical course in econometrics, S08, S07, S06, S05. Proseminar in Macroeconomics,

S00, S99, S96, S95, W94/95, S94. Proseminar in Macroeconomics and Political Economy of Austria, W95/96.

**Webster University**

Money and Banking, part-time lecture, W02.

**Diplomatic Academy of Vienna**
**Vienna School of International Studies**

Master in Advanced International Studies 2nd year:
Econometrics – Quantitative Methods in Economics, W10/11, W09/10, W07/08.

## **Invited presentations** (since 2017)

### 2022

*Dynamic factor models with common (drifting) stochastic trends*, Workshop on Statistical Learning and Econometrics, University of Bolzano, December 2022; ETH KOF research seminar, September 2022; Paris Lodron University of Salzburg, research seminar, June 2022.
Comment on *Post-crisis central banking in challenging times: Lessons for regulatory and monetary policy* by Huw Pill (Bank of England), Conference on Inflation and Debt – Challenges for Monetary Policy after Covid-19, Stiftung Geld und Währung and Walter Eucken Institut, Freiburg i. Breisgau, June 2022.

### 2019

*The bank lending channel in Switzerland: Capturing cross-section heterogeneity and asymmetry over time*, VWL Kolloquium, Ruhr-University Bochum, November 2019; seminar presentation, Institute for Statistics and Mathematics, Vienna University of Business and Economics, May 2019.
*Reduced-form factor augmented VAR estimation - Exploiting sparsity to include meaningful factors*, Macroeconometrics and Time Series Workshop, Paris School of Economics, October 2019; seminar presentation, Department of Statistics, Universidad Carlos III de Madrid, Getafe, April 2019.
*The cyclical component of employment polarization and jobless recoveries in the U.S.*, keynote speaker, ESOBE Conference 2019, St. Andrews, September 2019.

### 2018

*Unique representations of sparse factor models*, ESOBE Conference 2018, New Orleans, October 2018.
*Factor augmented VAR revisited – Adding identified meaningful factors*, Ausschuss für Makroökonomie, Bonn, June 2018.

**2017**
*Factor augmented VAR revisited – A sparse dynamic factor model approach*, research seminar, Department of Economics, University Ca' Foscari, Venice, December 2017; European Central Bank workshop on Advances in short-term forecasting, Frankfurt a.M., September 2017; research seminar, School of Economics, University of Queensland, Brisbane, July 2017.
*Bayesian sparse factor modelling*, Master class in Bayesian Econometrics, University of Melbourne, July 2017.
*Unique representations of sparse factor models*, 11th Annual RCEA Bayesian Econometric Workshop, Melbourne, July 2017; research seminar, Statistical Science Department, Duke University, Durham NC, March 2017.

## International conferences/workshops (since 2017)

**2022**
*Dynamic factor models with common (drifting) stochastic trends*, ISBA World meeting, Montréal, June 2022; 5th Vienna Workshop on High-Dimensional Time Series in Macroeconomics and Finance, Institute for Advanced Studies, Vienna, June 2022; Ausschuss für Ökonometrie, Hegne, April 2022.

**2021**
*Reduced-form factor augmented VAR - Exploiting sparsity to include meaningful factors*, IAAE Annual Conference, Rotterdam, June 2020 (online).

**2019**
*The bank lending channel in Switzerland: Capturing cross-section heterogeneity and asymmetry over time*, IAAE Annual Conference, Nicosia, June 2019; 13th RCEA Bayesian Econometrics Workshop, Larnaca, June 2019; Ausschuss für Geldtheorie und -politik, Zurich, January 2019.
*Unique representations of sparse factor models*, 4th Vienna Workshop for High-Dimensional Time Series in Macroeconomics and Finance, Institute for Advanced Studies, Vienna, May 2019.

**2018**
*Factor augmented VAR revisited - Adding identified meaningful factors*, 12th RCEA Bayesian Workshop, Rimini, June 2018.
*Unique representations of sparse factor models*, 2018 ISBA World Meeting, Edinburgh, June 2018 (Poster); Ausschuss für Ökonometrie, Rauischholzhausen, February 2018.

**2017**
*Factor augmented VAR revisited - A sparse dynamic factor model approach*, IAAE Annual Conference, Sapporo, June 2017; Ausschuss für Ökonometrie, Rauischholzhausen, February 2017.

**2016**
*Unique representations of sparse factor models*, CFE-CMStatistics Conference, Seville, December 2016.

*Changing dynamics at the zero lower bound*, 69th European Meeting of the Econometric Society, Geneva, August 2016.
*The cyclical component of labor market polarization and jobless recoveries in the U.S.*, Verein für Socialpolitik Annual Conference, Augsburg, September 2016; IAAE Annual Conference, Milan, June 2016; Bayesian and Money-Macro-Finance Workshops, Rimini, May 2016.

## **Others** (since 2017)

**2023**
*Dynamic factor models with common (drifting) stohastic trends*, Farewell Workshop Prof. Mark W. Watson, Gerzensee, March 2023.

**2019**
*The bank lending channel in Switzerland: Capturing cross-section heterogeneity and asymmetry over time*, Brown-bag seminar, Swiss National Bank, October 2019, jointly with Toni Beutler, Matthias Gubler and Simona Hauri.