Research

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Publications in refereed journals


Reduced-form factor augmented VAR - Exploiting sparsity to include meaningful factors, *Journal of Applied Econometrics* 36, 2021, 989-1012, jointly with Simon Beyeler.


K-state switching models with time-varying transition distributions – Does credit growth
signal stronger effects of variables on inflation?, *Journal of Econometrics* 187, 2015, 82-94.


A Switching ARCH Model for the German DAX Index, *Studies in Nonlinear Dynamics & Econometrics* 10(4), 2006, Article 3, jointly with Martin Scheicher.


Book contributions, comments


Other publications

*Währung ist Vertrauenssache*, *Schweizer Monat* 1095, April 2022.

Capturing the link between M3 growth and inflation in the euro area - An econometric model to produce conditional inflation forecasts, *Monetary Policy and the Economy*, Q2/07, 2007, Oesterreichische Nationalbank.


The monetary transmission mechanism - Its various channels and evidence on the credit channel in Austria, *Focus on Transition* 4, 2001, Oesterreichische Nationalbank.


**Working papers (since 2017)**

Bayesian dynamic tensor regression, arXiv:1709.09606v3 [stat.ME], July 2019, jointly with Monica Billio, Roberto Casarin and Matteo Iacopini.