

# Leonard Salzmann

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## Education

<b>PhD Candidate in Quantitative Economics</b>	since 2014
Christian Albrecht University of Kiel, Institute of Statistics and Econometrics Thesis: "Essays in Business Cycle Analysis"	
<b>MSc in Economics</b>	2011-2013
Ludwig Maximilian University of Munich Thesis: "Bayesian Estimation of New-Keynesian DSGE Models - the Currency Union Case" (Grade: 1.0)	
<b>BSc in Economics</b>	2007-2010
University of Mannheim Thesis: "The Effect of the Monetary Unification on Bilateral Trade in Europe" (Grade: 1.0)	
<b>Visiting Student</b>	2009-2010
Universidad Carlos III de Madrid	

## Research Interests

I am generally interested in applied macroeconometrics, but my research focuses on international business cycles, macro-finance linkages and monetary policy. My methodologies are based on multivariate time series analysis, dynamic factor models, DSGE models and Bayesian estimation.

## Professional experience

<b>Research and Teaching Assistant</b> Christian Albrecht University of Kiel, Institute of Statistics and Econometrics	since 2014
<b>PhD Intern</b> Financial Stability Strategy and Risk Division, Bank of England, London	2018
<b>Research Assistant</b> Ifo Institute for Economic Research, Munich	2012-2013

## Publications

- “The G7 Business Cycle in a Globalized World”** (with Kai Carstensen), 2017, *Journal of International Money and Finance* 73A, 134-161
- “Ifo Economic Forecast 2013/2014: Favourable Perspectives for the German Economy”** (with Kai Carstensen et al.), 2013, *ifo Schnelldienst* 66 (13), 17-64

## Works in progress

- “China’s Economic Slowdown and International Inflation Dynamics” (see working paper version)
- “Nonlinear Effects of Credit Spreads and Uncertainty on Inflation” (with Sinem Hacıoglu Hoke)
- “Are Business Cycle Spillovers within the Euro Area Time-varying?” (with Kai Carstensen)

## Presentations

<b>Bank of England Brownbag Seminar</b>	2019 (scheduled)
<b>INFER Annual Congress</b>	2018
<b>German Economic Association Annual Congress</b>	2016, 2018
<b>HenU/INFER Workshop on Applied Macroeconomics, Henan University, Kaifeng (China)</b>	2018
<b>Seminar on Statistics and Econometrics, University of Kiel</b>	2015, 2017
<b>Brownbag Doctoral Seminar, University of Kiel</b>	2016
<b>Macroeconomics Reading Group, Kiel Institute for the World Economy</b>	2015

## Awards

INFER Research Prize 2018 (500 Euros)	2018
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## Teaching

Multivariate Time Series Analysis and Forecasting (graduate)	Winter 18/19
Macroeconometrics tutor (graduate)	Summer 15, winter 16/17, 17/18
Microeconometrics tutor (graduate)	Summer 17, 18
Introductory Econometrics tutor (undergraduate)	Winter 14/15, 15/16, summer 16, 17, 18
Econometrics I/II tutor (graduate)	Summer 14, winter 16/17
Mathematics tutor (undergraduate)	Winter 08/09

Supervision of bachelor and master theses

## Skills

### Language

German (native), English (fluent),  
Spanish (fluent), French (basic)

### Computer

Matlab, Stata, EViews, Gauss,  
R (basic), L<sup>A</sup>T<sub>E</sub>X

## References

### Kai Carstensen

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### Matei Demetrescu

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### Sinem Hacıoglu Hoke

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