Markus Kontny, Ph.D.

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Personal Data

- Born on 21.06.1987 in Tichau, Poland
  living in Germany since 1989
- Nationality: German, Polish

Education

Ph.D. in Economics, GSEFM — Oct. 2012 - Nov. 2019

- Research focus on Monetary Policy, empirical properties of survey expectations, Bayesian Econometrics, and solution methods for non-linear stochastic equilibrium systems.
- Thesis topic:
  "Essays in Dynamic Macroeconomics"
- Grade: summa cum laude

M.Sc. in Quantitative Economics, GSEFM — Oct. 2012 - April 2016

- additionally enrolled in the GSEFM Ph.D. program
- Thesis Topic:
  "NAIRU, Phillips Curve, and Information Rigidities

M.Sc. in Mathematics, TU Darmstadt — Oct. 2010 - Mar. 2012

- Minor Economics, especially Econometrics
- Thesis topic:
  "Estimation of strain life curves"

B.Sc. in Mathematics, TU Darmstadt — Oct. 2007 - Sep. 2010

- Minor Economics and Business Administration
- Thesis topic:
  "Presentation of the basics of regression-based Monte-Carlo methods for pricing American options using multivariate Smoothing splines. Implementation of the estimator in R."

Experience

Assistant Professor (akademischer Rat), University Hohenheim — July 2020 - ...

- Teaching courses and seminars on Monetary Policy, Quantitative Methods in Macroeconomics, and International Macroeconomics.
- Supervision of Master students.

Research Assistant, University Hohenheim — Oct. 2018 - June 2020

- Chair of Monetary and International Macroeconomics, Prof. Dr. M. Evers
- Project: Solving Nonlinear Expectations Models by Approximating the Stochastic Equilibrium System: Application to Global Solution Methods
- Teaching activities and supervision of Master and Bachelor thesis.

Research Assistant, SAFE Research Center Sep. 2016 - Sep. 2018

- Project: Solving Nonlinear Expectations Models by Approximating the Stochastic Equilibrium System: Application to Global Solution Methods
  Principal Investigator: Prof. Dr. Michael Evers

Visiting Scholar, University of Illinois at Urbana-Champaign Oct. 2017 - Mar. 2018

- Short-term research stay at Economics department.

Research Assistant, European Central Bank Oct. 2015 - April 2016

- Ph.D. Traineeship - DG Research

Research Assistant, Goethe University Frankfurt Nov. 2014 - Sep. 2016

- Research Position at the Juniorprofessorship for Empirical Macroeconomics of Prof. Dr. Amir Ahmadi
- Course supervision and teaching in Empirical Macroeconomics for economics bachelor students

Teaching Assistant, Goethe University Frankfurt Dec. 2013 - Sep. 2015

- Course supervision and teaching in Mathematics and Statistics for economics bachelor students

Quantitative Risk Analyst,
Federal Republic of Germany - Finance Agency Sep. 2012 - Aug. 2013

- Part-Time position
- Reporting and supervision of money market interest rate expenditures
- Support in generating the monthly interest rate expenditure report to the German Finance Ministry
- Assistance in day to day work

Intern, Federal Republic of Germany - Finance Agency Jan. 2012 - Aug. 2012

- Implementation of EXCEL-VBA-based interest expenditure tool for money market trades
- Assistance in day to day work

Student Assistant, Research group Statistics April 2011 - Dec. 2011

- Implementation of nonparametric regression estimators
- Supporting assistant in research

Student Tutor, Department of Mathematics Okt. 2008 - March 2011

- Teaching of exercise session, exam and problem set grading
- Subjects:
  Calculus I, Calculus II, Calculus III, Linear Algebra I, Linear Algebra II, Probability Theory

Other Training

Methods Summer Programme, LSE, London Aug. 2015

- Tools for Macroeconomists: Advanced Tools
  by Professor Wouter den Haan and Dr Pontus Rendahl

Tinbergen Institute Economics Lectures 2015, Amsterdam May 2015

- New Style Central Banking
  by Ricardo Reis

Summer School on Central Banking, House of Finance, Frankfurt Sep. 2014

- Central Banking in the 21st Century:
  Theoretical Foundations and Practical Implications
  Taught by Prof. Dr. Ulrich Bindseil (Director General of Market Operations, ECB) and Francesco Papadia (former Director General of Market Operations, ECB)

Working Paper

- **Monetary Cross-Checking in Practice,**
  joint with Guenter W. Beck, Robert Beyer and Volker Wieland
  Beiträge zur Jahrestagung des Vereins für Socialpolitik 2015: Ökonomische Entwicklung - Theorie und Politik - Session: Monetary Modelling, No. E23-V1.
- **Phillips Curves in Noisy Information Forecasts**

Work in Progress

- **Identifying Monetary Policy Communication Effects in SVARs,**
  joint with Uros Djuric
- **Policy Function Iteration with Approximate Equilbrium Systems,**
  joint with Michael Evers
- **Retail Payment Instrument Clusters in the EU,**
  joint with Francesco Mongelli

Presentations

Hohenheim-Xi'an Doctorial Seminar, Xi'an, China (canceled),	March 2020
ESWM 2019, Rotterdam,	December 2019
Tuebingen-Hohenheim Christmas Workshop,	December 2019
EEA-ESEM 2019, Manchester,	August 2019
Macro Mid-West Spring Meeting, Athens, GA	May 2019
24th Spring Meeting of Young Economists, Bruxelles	April 2019
12th RGS Doctoral Conference in Economics, Bochum	February 2019
1st HeiTueHo Conference on Internation Financial Markets	December 2018
Tuebingen-Hohenheim Christmas Workshop	November 2018
Macroeconomics Workshop - UIUC	March 2018
Macroeconometrics Reading Group - UIUC	Oct. 2017
Money and Macro Brown Bag Seminar - GSEFM	April 2017
Money and Macro Brown Bag Seminar - GSEFM	Jan. 2015
Verein fuer Socialpolitik - Muenster	Sep. 2015

Scholarships

- Best Paper Award at Tuebingen-Hohenheim Christmas Workshop, Nov. 2018
- Forschungstopf FB02 - Goethe University, 2018, 2017, 2015
- GSEFM Ph.D stipend, Oct. 2012 - Sep. 2013

Computer Skills

Programming Languages:	R, SQL, VBA, HTML, Javascript
Software:	Matlab, Stata, Dynare, Eviews, Latex, Maple, MS Word, MS Excel, MS Powerpoint

Languages

- **German:** very good (native speaker)
- **English:** very good
- **Polish:** good
- **French:** basic