

# Curriculum Vitae

## Annika M. Schnücker

Erasmus University Rotterdam  
Department of Econometrics  
Burgemeester Oudlaan 50  
3062 PA Rotterdam

Office: Tinbergen Building, H11-10  
e-Mail: [schnucker@ese.eur.nl](mailto:schnucker@ese.eur.nl)  
<http://annika-schnuecker.com>

### Research Interests

Econometrics, Multivariate Time Series Analysis, Bayesian Inference, Empirical Macroeconomics

### Current Position

since 9/2018 | Erasmus University Rotterdam, Rotterdam, Netherlands  
Assistant Professor (tenure track), Department of Econometrics

### Education

10/2014 - 7/2018 | PhD in Economics, Principal Advisor: Helmut Lütkepohl  
Free University Berlin and DIW Berlin Graduate Center, Berlin, Germany

10/2013 - 9/2014 | Doctoral coursework  
DIW Berlin Graduate Center, Berlin, Germany

10/2010 - 6/2013 | M.Sc. in Economics  
Westfälische Wilhelms-University, Münster, Germany

8/2011 - 1/2012 | Exchange semester at School of Economics and Management  
Lunds University, Lund, Sweden

10/2008 - 10/2010 | B.A. in Economics and Business Administration and History  
Carl von Ossietzky University, Oldenburg, Germany

10/2007 - 9/2008 | Study of Economics and Business Administration  
Johann Wolfgang Goethe University, Frankfurt am Main, Germany

### Work in Progress

Restrictions Search for Panel Vector Autoregressive Models.  
Earlier version: Schnücker, A., 2016. Restrictions Search for Panel VARs. DIW Discussion Papers 1612, Berlin.

Penalized Estimation of Panel Vector Autoregressive Models: A Lasso Approach.

International Spillovers of Monetary Policy Shocks, with Gregor von Schweinitz.

### Work Experience

1/2015 - 8/2018 | DIW Berlin, Graduate Center, Berlin, Germany  
Research Associate

9/2017 - 10/2017 | University of Melbourne, Melbourne, Australia  
Visiting Researcher, Department of Economics

1/2015, 8/2014 - 10/2014 | International Monetary Fund, Washington DC, USA  
Visiting Researcher, Research Department, World Economic Studies Division

8/2012 - 10/2012 | Rheinisch-Westfälisches Institute for Economic Research, Essen, Germany  
Intern, Department Growth and Cycles

1/2012 - 4/2012 | German Bundesbank, Frankfurt am Main, Germany  
Intern, Department Banking Supervision and Regulation: Research

8/2009 - 9/2009 | Ernst & Young GmbH, Hamburg, Germany  
Intern, Department Transaction Advisory Services: Restructuring

## Teaching Experience

2016/17 & 2017/18 Winter Term	Econometric Methods, Part II: Multiple Time Series Analysis (PhD-level, tutorials), DIW Berlin, Berlin
2015 & 2016 Summer Term	Multiple Time Series Analysis (Master- and PhD-level, tutorials), Free University, Berlin
2009/10 Winter Term	Introduction to Business Administration (Bachelor-level, tutorials), Carl von Ossietzky University, Oldenburg

## Conferences & Seminars

2017	EAA-ESEM 2017, Lisbon, Portugal; Barcelona GSE Summer Forum, Barcelona, Spain; Econometrics Seminar, University of Sydney, Australia; Econometrics Seminar, University of Melbourne, Australia; BAM RG Seminar, University of Melbourne, Australia; CFE, London, United Kingdom; Spring Meeting of Young Economist 2017, Halle, Germany; VfS Annual Conference 2017, Vienna, Austria; Topics in Time Series Econometrics, Free University Berlin, Tornow, Germany
2016	IAAE 2016 Annual Conference, Milan, Italy; European Seminar on Bayesian Econometrics, Venice, Italy; CFE, Seville, Spain; VfS Annual Conference 2016, Augsburg, Germany; Workshop Empirical Macroeconomics, Free University Berlin, Germany; DIW Berlin Graduate Center 2015 Summer Workshop, Potsdam, Germany
2015	Workshop Empirical Macroeconomics, Free University Berlin, Germany; DIW Berlin Graduate Center 2015 Summer Workshop, Potsdam, Germany; Topics in Time Series Econometrics, Free University Berlin, Tornow, Germany

## Refereeing

Journal of Money, Credit, and Banking, Review of International Economics, MIS Quarterly

## Skills

Programming: MATLAB, R, L<sup>A</sup>T<sub>E</sub>X, Microsoft Office  
Languages: German (native), English (fluent)

September 2018