

CURRICULUM VITAE

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EMPLOYMENT

Economist, Deutsche Bundesbank, Research Centre	since 2003
Research and Teaching Assistant, Universität Hamburg, Department of Economics	1999 - 2003

EDUCATION

Ph.D. Economics (Dr. rer. pol.)	Universität Hamburg	1999-2004
M.A. Economics (Dipl.-Vw.)	Humboldt-Universität zu Berlin	1996-1999
	Ecole Nationale de la Statistique et de l'Administration Economique (ENSAE), Paris	1997-1998
	Universität Osnabrück	1994-1996

WORKING PAPERS

Forecast uncertainty, disagreement, and the linear pool (with Fabian Krüger), Deutsche Bundesbank Discussion Paper 28/2019

Approximating fixed-horizon forecasts using fixed-event forecasts (with Andreea L. Vladu), Deutsche Bundesbank Discussion Paper 28/2016

PUBLISHED PAPERS

How far can we forecast? Statistical tests of the predictive content (with Jörg Breitung), *Journal of Applied Econometrics*, forthcoming

Assessing the Uncertainty in Central Banks' Inflation Outlooks (with Guido Schultefrankenfeld), *International Journal of Forecasting*, Vol. 35(4), pp. 1748-1769, 2019

Forecast-Error-Based Estimation of Forecast Uncertainty When the Horizon Is Increased, *International Journal of Forecasting*, Vol. 34(1), pp. 105-116, 2018

Interest Rate Assumptions and Predictive Accuracy of Central Bank Forecasts (with Guido Schultefrankenfeld), *Empirical Economics*, Vol. 53(1), pp. 195-215, 2017

Evaluating the Calibration of Multi-Step-Ahead Density Forecasts Using Raw Moments, *Journal of Business & Economic Statistics*, Vol. 33(2), pp. 270-281, 2015

Efficient Estimation of Forecast Uncertainty Based on Recent Forecast Errors, *International Journal of Forecasting*, Vol. 30(2), pp. 257-267, 2014

Can Capacity Constraints Explain Asymmetries of the Business Cycle?, *Macroeconomic Dynamics*, Vol. 18(01), pp. 65-92, 2014

Empirical Simultaneous Prediction Regions for Path-Forecasts (with Òscar Jordà and Massimiliano Marcellino), *International Journal of Forecasting*, Vol. 29(3), pp. 456-468, 2013

How Informative are Central Bank Assessments of Macroeconomic Risks? (with Guido SchulteFrankenfeld), *International Journal of Central Banking*, Vol. 8(3), pp. 87-139, 2012

Testing Business Cycle Asymmetries Based on Autoregressions With a Markov-Switching Intercept, *Journal of Business & Economic Statistics*, Vol. 27(4), pp. 544-552, 2009

BOOK REVIEWS

Graham Elliott and Allan Timmermann: Economic Forecasting, in *Journal of Economics and Statistics (Jahrbücher für Nationalökonomie und Statistik)*, Vol. 237(1), pp. 63-65, 2017

PERMANENT WORKING PAPERS

Evaluating macroeconomic risk forecasts (with Guido SchulteFrankenfeld), Deutsche Bundesbank Discussion Paper 14/2011

How informative are macroeconomic risk forecasts? An examination of the Bank of England's inflation forecasts (with Guido SchulteFrankenfeld), Deutsche Bundesbank Discussion Paper 14/2008

Quantifying risk and uncertainty in macroeconomic forecasts (with Karl-Heinz Tödter), Deutsche Bundesbank Discussion Paper 25/2007

AWARDS AND SCHOLARSHIPS

Best Diploma Award	Humboldt-Universität zu Berlin, Economics Department	1999
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Undergraduate Scholarship	German Academic Scholarship Foundation (Studienstiftung des deutschen Volkes)	1997-1999
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REFEREEING AND OTHER SERVICES TO THE PROFESSION

Editor of Deutsche Bundesbank Discussion Paper series, since 2016

Referee for Empirical Economics, International Economic Review, International Journal of Forecasting, Journal of Applied Econometrics, Journal of Business & Economic Statistics, Journal of Business Cycle Research, Journal of Economic Behavior & Organization, Journal of Forecasting, Journal of Macroeconomics, Studies in Nonlinear Dynamics & Econometrics

Co-organizer of ifo/Deutsche Bundesbank Workshop on Uncertainty and Forecasting in Macroeconomics 2012, Deutsche Bundesbank Workshop on Forecasting 2017, EABCN/Deutsche Bundesbank conference 2022

SELECTED CONFERENCE AND WORKSHOP PRESENTATIONS

- 2020 Virtual International Symposium on Forecasting, Rio de Janeiro
- 2019 International Symposium on Forecasting, Thessaloniki; Forecasting at Central Banks Conference, Ottawa
- 2018 Barcelona Summer Forum - Time Series Econometrics and Applications for Macroeconomics and Finance, Barcelona; Statistische Woche, Linz
- 2017 Forecasting at Central Banks Conference, St. Louis
- 2016 International Association for Applied Econometrics Conference, Milan; ECB Workshop on Forecasting Techniques, Frankfurt; International Symposium on Forecasting, Santander
- 2015 NBER - NSF Time Series Conference, Vienna; International Association for Applied Econometrics Conference, Thessaloniki
- 2013 Econometric Society European Meeting, Gothenburg; Jahrestagung des Vereins für Socialpolitik, Düsseldorf
- 2012 ifo/Deutsche Bundesbank Workshop on Uncertainty and Forecasting in Macroeconomics, Eltville; International Symposium on Forecasting, Boston; EC² Conference on Hypothesis Testing, Maastricht
- 2011 International Symposium on Forecasting, Prague
- 2010 International Conference on Computing in Economics and Finance (CEF), London; Eurostat Colloquium, Luxembourg; World Congress Econometric Society, Shanghai; NBER - NSF Time Series Conference, Durham; Jahrestagung des Vereins für Socialpolitik, Kiel
- 2009 FU Berlin/Viessmann European Research Centre/Deutsche Bundesbank Conference on Forecasting and Monetary Policy, Berlin
- 2005 European Economic Association Annual Meeting, Amsterdam; Jahrestagung des Vereins für Socialpolitik, Bonn;
- 2004 Econometric Society European Meeting, Madrid