

YVES STEPHAN SCHÜLER

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EMPLOYMENT

Research Economist, Deutsche Bundesbank, Research Centre	since 2017
Economist, European Central Bank, Financial Research	2016 - 2017
Financial Stability Expert, European Central Bank, Financial Stability Surveillance	2014 - 2015
Ph.D. Trainee, European Central Bank, Financial Stability Surveillance (six months)	2014
Research/Teaching Assistant, University of Konstanz, Chair of Statistics and Econometrics	2008 - 2013
Teaching Assistant, University of Cologne, Institute of Econometrics and Statistics	2012 - 2013
Consultant, Inter-American Development Bank, Washington D.C. (two months)	2012 - 2013
Summer Intern, Inter-American Development Bank, Research Department, Washington D.C.	2012

EDUCATION

Ph.D. (Dr. rer. pol.), Quantitative Economics and Finance, University of Konstanz	2009 - 2014
Swiss Program for Beginning Doctoral Students in Economics, Study Center Gerzensee Sequences: Macroeconomics, Econometrics	2010 - 2011
M.A., International Economic Relations, University of Konstanz	2007 - 2009
B.A., Political and Administrative Science, University of Konstanz	2003 - 2007
Visiting Student, Universidade do Porto, Portugal	2004 - 2005

PUBLICATIONS

1. 'The transmission of US systemic financial stress: Evidence for emerging market economies' with Fabian Fink, **Journal of International Money and Finance**, 55, 6-26, 2015
2. 'Credit spread interdependencies of European states and banks during the financial crisis' with Adrian Alter, **Journal of Banking and Finance**, 36, 3444-3468, 2012

WORKING PAPERS

1. 'Detrending and financial cycle facts across G7 countries: Mind a spurious medium term!', ECB Working Paper Series, forthcoming
2. 'Financial and business cycles across European countries: Close relatives or distant cousins?' with Paul Hiebert and Ivan Jaccard, ECB mimeo, 2017
3. 'Coherent financial cycles for G-7 countries: Why extending credit can be an asset' with Paul Hiebert and Tuomas Peltonen, ESRB Working Paper Series No 43, 2017
4. 'Characterising the financial cycle: A multivariate and time-varying approach' with Paul Hiebert and Tuomas Peltonen, ECB Working Paper Series 1846, 2015
5. 'Asymmetric effects of uncertainty over the business cycle: A quantile structural vector autoregressive approach', Working Paper Series 2014-02, Department of Economics, University of Konstanz
6. 'The Transmission of US Financial Stress : Evidence for Emerging Market Economies', with Fabian Fink, Working Paper Series 2013-01, Department of Economics, University of Konstanz
7. 'Credit spread interdependencies of European states and banks during the financial crisis', with Adrian Alter, Working Paper Series 2011-34, Department of Economics, University of Konstanz

OTHER PUBLICATIONS

1. 'Braking the financial cycle: The cyclical dimension of systemic risk measurement and prediction' with Carsten Detken and Paul Hiebert (eds.), L. Alessi, B. Klaus, J.H. Lang, M. Lo Duca, T. Peltonen, and P. Welz, ECB Occasional Paper Series, forthcoming

2. 'New evidence shows characteristics of financial cycles' with Paul Hiebert and Tuomas Peltonen, LSE Business Review, 2016
3. 'Capturing the financial cycle in euro area countries' with Paul Hiebert, Benjamin Klaus, Tuomas Peltonen, and Peter Welz, Financial Stability Review, Special Feature, November 2014

PRESENTATIONS AND DISCUSSIONS

- 2017 Seminar at International Monetary Fund
Research Seminar at Deutsche Bundesbank
- 2016 International Conference on Financial Cycles, Systemic Risk, Interconnectedness, and Policy Options for Resilience (Sydney)
European Economic Association & Econometric Society Meeting (Geneva)
Research Seminars at Halle Institute for Economic Research, European Central Bank, and Deutsche Bundesbank, Discussant at Czech National Bank Research Open Day
- 2015 Research Seminar at University of Cologne and Free University Berlin
ECB Workshop on Business and Financial Cycles,
European Business Cycle Network/Norges Bank (Oslo)
'Jahrestagung des Vereins für Socialpolitik' (Münster)
- 2014 Research Seminar at European Central Bank
'Joint IDB-JIMF Conference: Macroeconomic and Financial Challenges Facing Latin America and the Caribbean After the Crisis' (Washington D.C.)
- 2013 'Jahrestagung des Vereins für Socialpolitik' (Düsseldorf)
European Economic Association & Econometric Society Meeting (Gothenburg)
Research Seminars at University of Konstanz and University of Cologne
- 2012 International Conference in Economics (Porto)
Research Seminar at Inter-American Development Bank, University of Konstanz, and University of Cologne
- 2011 European Economic Association & Econometric Society Meeting (Oslo)
'Jahrestagung des Vereins für Socialpolitik' (Frankfurt)
EC2 (Florence)
- 2010 Computational and Financial Econometrics Conference (London)

AWARDS AND SCHOLARSHIPS

- 2012 - 2014 Ph.D. fellowship, 'Studienstiftung des deutschen Volkes'
(German National Academic Foundation)
- 2011, 2013 Fellowship, Deutsche Bundesbank

REFEREEING

Journal of International Economics, Journal of Banking and Finance, Journal of Macroeconomics, International Journal of Central Banking, International Finance and Banking Society: Asia 2017 Ningbo China Conference (Scientific Committee)

TEACHING

- 2013 Applied Macroeconometrics – Programming in MATLAB, Tutor, Università del Salento
- 2012 - 2013 Statistics I, Tutor, University of Cologne
- 2010 - 2012 Statistics I, Tutor and Coordinator, University of Konstanz
- 2009 - 2012 Statistics II, Tutor and Coordinator, University of Konstanz
- 2009 - 2010 Applied Econometrics, Tutor, University of Konstanz