

Personal information

Email mail@gregorboehl.com
Web <https://gregorboehl.com>
Nationality German

Research Interests

Primary Macroeconomic Theory, Monetary Economics, Economic Inequality
Secondary Numerical Methods, Bayesian Methods, Nonlinear Dynamics

Academic Employment

Since 2021 *Principal Investigator/Postdoc* **University of Bonn**, Institute for Macroeconomics and Econometrics
DFG Project 441540692 (“Eigene Stelle”)
2020 - 2021 *Postdoc* University of Bonn
Collaborative Research Center Transregio 224 Bonn-Mannheim
2017 – 2020 *Postdoc* Goethe University Frankfurt, IMFS/Lehrstuhl Volker Wieland
Macroeconomic Model Comparison Initiative (MMCI) project, jointly with Hoover
Institution/Stanford University
Visiting researcher in Stanford in autumn 2018 and 2019
2016 – 2017 *PhD Student* University of Amsterdam, CeNDEF
Teaching assistant/server administration

Education

2013 – 2017 *PhD* CeNDEF, **University of Amsterdam** and BiGSEM, **Bielefeld University**
European Doctorate in Economics Erasmus Mundus (EDEEM) Program/
Tinbergen Institute Graduate Program (joint degree)
Supervisors: Cars Hommes (UvA) and Herbert Dawid (Bielefeld U.)
2011 – 2012 *Master: Economics* University of Granada, Spain
MSc in Economics (distinction), Supervisor: Nikos Georgantzis, U. Reading, UK
2007 – 2010 *Bachelor: Economics & Social Science* Humboldt University Berlin & TU Dresden, Germany
BSc in Economics, Supervisor: Lutz Weinke, HU Berlin

Research

Publications

A Structural Investigation of Quantitative Easing (with Gavin Goy and Felix Strobel)
Review of Economics and Statistics, forthcoming

Estimation of DSGE Models with the Effective Lower Bound (with Felix Strobel)
Journal of Economic Dynamics and Control, 2024

Monetary Policy and Speculative Asset Markets
European Economic Review, 2022

Efficient Solution and Computation of Models with Occasionally Binding constraints
Journal of Economic Dynamics and Control, 2022

Working papers & revisions

An Ensemble MCMC Sampler for Robust Bayesian Inference
R&R Journal of Econometrics

The Hockey Stick Phillips Curve and the Zero Lower Bound (with Philipp Lieberknecht)
R&R Journal of Economic Dynamics and Control

The Empirical Performance of the Financial Accelerator since 2008 (with Felix Strobel)
R&R Journal of Economic Dynamics and Control

HANK on Speed: Robust Nonlinear Solutions using Automatic Differentiation (submitted)

Rational vs. Irrational Beliefs in a Complex World (with Cars Hommes, submitted)

The Micro & Macro of (Unconventional) Monetary Policy: the Role of the Banking Sector

Can Taxation Predict US-Top-Wealth Share Dynamics? (with Thomas Fischer)

Work in progress

Low nominal rates and the saver: The dark side of lower(ing) interest rates (with Pablo Guerrón-Quintana and Keith Kuester)

Helicopter Money and the Cross-Section of Households (with Keith Kuester)

(Unconventional) Fiscal Policy at the ELB (with Ralph Luetticke)

The Quantitative Effects of Taxation on Inequality Dynamics

Papers and drafts can be found at <https://gregorboehl.com>. My open source work is available on <https://github.com/gboehl>.

Third-party Funding/ Achievements

Funding granted:

2021

Funding from the German Research Foundation (DFG, 194,250€)
DFG Project 441540692, *Title: Structural-Empirical Macroeconomic Analysis Using Nonlinear Models with the ZLB*

2020

Funding from the Federal Ministry of Education and Research (BMBF) and the Ministry of Culture and Science of the State of North Rhine-Westphalia (MKW) as part of the Excellence Strategy of the federal and state governments (78,000€)
Funding for teaching and research infrastructure for the OSE initiative, together with Philipp Eisenhauer.

Submitted proposals:

- 2024 Funding from the German Research Foundation (DFG, 541,950€)
As part of DFG Priority Programme "META-REP" (SPP 2317), *Title: Replicability and Robustness in Structural Macroeconomics*
- 2024 Funding from the German Research Foundation (DFG, 280,550€)
DFG Project, *Title: New Horizons in Macroeconomics with Heterogeneous agents*

Prices/scholarships:

- 2017 Student price of the Society of Computational Economics for paper "Monetary Policy and Speculative Asset Markets" (1500€)
- 2014 – 2017 Bielefeld Graduate School in Economics and Management (BiGSEM) Scholarship
- 2013 – 2014 German Research Foundation (DFG) Fellowship, SFB 882 "*From Heterogeneities to Inequalities*"

Research Visits

- Winter 2019/2020 Hoover Institution/SIEPR, Stanford University/CA
- Winter 2018/2019 Hoover Institution/SIEPR, Stanford University/CA

References

- Prof. Volker Wieland** Goethe University, Frankfurt
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- Prof. Keith Kuester** University of Bonn
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+49 228 73-62195
- Prof. Cars Hommes** University of Amsterdam
c.h.hommes@uva.nl
+ 31 205 254 246
- Kenneth Judd, PhD** Hoover Institution, Stanford
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Invited Presentations

- 2024 University of Kiel
- 2023 WU Vienna
- 2022 University of Freiburg, TU Vienna
- 2020 University of Bonn
- 2019 Lund University, University of Linz
- 2017 Goethe University Frankfurt, Norges Bank Oslo

Conference Presentations

- 2022 Konstanz Seminar on Monetary Theory and Policy (*discussion*), Jahrestagung VfS (Basel)
- 2021 ETH Workshop on Computational Economics (Zürich)
- 2019 MMCI (Frankfurt), Conference of the Society of Economic Measures (Frankfurt), PASC (Zürich), Conference on Computing in Economics and Finance (Ottawa), Jahrestagung VfS (Leipzig), Workshop on Dynamic Econometrics (Oxford), IWH-CIREQ-GW Macroeconometric Workshop (IWH)
- 2018 MMCI (Stanford), EEA Annual Congress (Cologne), Jahrestagung VfS (Freiburg)

2017	Cattaneo Conference on Inequalities (Bologna), Conference on Computing in Economics and Finance (New York)
2016	German Network for New Economic Dynamics (Bamberg), DNB Learning Conference (Amsterdam), EDEEM Meeting (Lisbon), Conference on Computing in Economics and Finance (Bordeaux), WEHIA (Castellon), Hamburg Complexity Workshop, CeNDEF Lunch Seminar (Amsterdam)
2015	German Network for New Economic Dynamics (Darmstadt)
2014	Conference on Computing in Economics and Finance (Oslo)

Teaching

Winter 2022/2023	Quantitative Macroeconomic Dynamics Master course, University of Bonn
Summer 2021	Introduction to programming for economists Bachelor/Master course, University of Bonn
Winter 2020/2021	Effective programming practices for economists Master/Phd course, University of Bonn (w. Hans-Martin v. Gaudecker)
Summer 2020	Introduction to programming for economists Bachelor/Master course, University of Bonn
Summer 2019	Macro-financial modeling, fiscal and regulatory policy Master/PhD seminar, Goethe University Frankfurt (w. Volker Wieland)
Summer 2018	Macro-financial modeling: economic frictions, monetary and fiscal policy Master/PhD seminar, Goethe University Frankfurt (w. Volker Wieland)
Winter 2016/2017	Mathematical economics for econometricians Bachelor & Master level, University of Amsterdam

Other Academic Activity

Since 2022	Vertreter der wissenschaftlichen Mitarbeiter im Prüfungsausschuss (representative of academic staff in the university's examination board), University of Bonn
Since 2022	Stellvertreter der wissenschaftlichen Mitarbeiter in Fakultät, Fachbereich und Fakultätsrat (representative of academic staff in the university's self-administration), University of Bonn

Computer Skills

Programming languages	Python, Julia, Matlab, Bash, JavaScript, R, C
IT/Development/Web	HPC, cluster & server maintenance, system administration, SQL, HTML, JavaScript, unix shell

Non-Academic Employment

2012 – 2013	Freelance activity (based in Gothenburg and Berlin)
IT Consultant	Software development and consulting for DACH market entry of tech-startups
2011 – 2012	Youth-educational center <i>Kurt Löwenstein Haus</i>
Social Worker	Workshops with socially deprived young people
2007 – 2011	Professional guitar player
Professional Musician and Guitar Instructor	E.g. <i>Universal Music Group</i> and <i>HitmenMusic</i> , teaching at <i>Musikschule Dresden KOMMA, Die</i>