

Curriculum Vitae

Prof. Dr. Sylvia Kaufmann
Deputy Director
Study Center Gerzensee,
Foundation of the Swiss National Bank
Dorfstrasse 2, 3115 Gerzensee, Switzerland
sylvia.kaufmann@szgerzensee.ch

June 2025

Personal

Born 14.11.1965 in Sion (Switzerland), 2 children (born 1993 and 1996).
Languages: German, French, English, Italian.

Research interests

Macroeconomics:

Business Cycle, Monetary Macroeconomics, Monetary Policy.

Econometrics:

Multiple Time Series Analysis, Bayesian Simulation Methods, Nonlinear Models.

Current positions

- | | |
|-------|--|
| 2012- | Study Center Gerzensee, deputy director |
| 2022- | University of Basel, adjunct professor |
| 2023- | RWI Essen, Research Advisory Board member |
| 2023- | Institute of Advanced Studies Vienna, Scientific Advisory Board member |
| 2019- | Rimini Centre for Economic Analysis, senior fellow |
| 2018- | Austrian Academy of Sciences, corresponding member abroad |
| 2017- | European Seminar on Bayesian Econometrics, Board member (chair) |

Academic positions

2017-2021	University of Zurich, Department of Economics, visiting professor
2008-2021	University of Basel, WWZ Monetary Macroeconomics, visiting professor
2008-2011	Diplomatic Academy of Vienna, Vienna School of International Studies, lecturer
2003-2008	University of Vienna, Department of Economics, lecturer
2002	Webster University Vienna, lecturer
1994-2002	University of Vienna, Department of Economics, assistant professor
1990-93	University of Berne, Department of Economics, research assistant (Doctoral studies)

Professional services/past positions

2020-2025	Swiss Society of Economics and Statistics, Board member
2020-2023	Anniversary Fund, Austrian Central Bank, Advisory Board member
2022	ISBA, Savage award, committee member
2018-2020	ISBA, EFaB section, Chair-elect, Chair, past Chair
2018	Wissenschaftsrat, evaluation of the Institut für Arbeitsmarkt- und Berufsforschung (IAB), Nürnberg, external member of the evaluation committee
2013-2019	Swiss Society of Economics and Statistics, Board member
2011-2012	Swiss National Bank, Inflation Forecasting Unit, senior economist
2001-2011	Oesterreichische Nationalbank, Economic Studies Division, research economist
1999-2001	Oesterreichische Nationalbank, Economic Analysis Division, research consultant
1980-90	Various positions in private and public institutions (sales & marketing, teaching, consulting, administration)

Visiting researcher positions

Ruhr-University Bochum, Department of Economics, November 2024, November 2022, November 2019, May 2017, January 2016.

King's College London, Department of Mathematics, November 2024.

Vienna University of Business and Economics, Institute for Statistics and Mathematics, November 2022, May 2019.

Swiss National Bank, Research Coordination, 2012-2021.

University of Queensland, School of Economics, Brisbane, July 2017.

Duke University, Statistical Science Department, March 2017.

Deutsche Bundesbank, Forschungszentrum, 2008-2017, on recurrent occasions.

University of Basel, WWZ Monetary Macroeconomics, June 2005, June 2006.

Environmental Economics & Policy Analysis Workshop, Harvard Institute for International Development, Harvard University, Cambridge MA, June-July 1998.

Education

- 8.4.2009 Venia Docendi (Habilitation), University of Basel
16.12.1993 Dr.rer.pol., University of Berne (summa cum laude)
 Recognition: 23.5.1995, Doctor of Economics, University of Vienna
14.6.1990 Lic.rer.pol., University of Berne (magna cum laude)
 Recognition: 12.7.1993, Magistra of Social Sciences and Economics, University of Vienna

Editorial activities/Memberships

Journal of Applied Econometrics, Associate Editor (2017-).
Review of International Economics, Associate Editor (2014-2021).
Journal of Economics and Statistics (Jahrbücher für Nationalökonomie und Statistik), Associate Editor (2011-).

Refereeing (Since 2017):

Journal of the American Statistical Association, Journal of Business & Economic Statistics, Journal of Econometrics
Advances in Statistical Analysis, Econometrics, International Review of Financial Analysis, Journal of Economics and Statistics, Journal of Applied Econometrics, Journal of Financial Econometrics, Macroeconomic Dynamics, Regional Science and Urban Economics, Studies in Nonlinear Dynamics & Econometrics, Swiss Journal of Economics and Statistics.

Jubiläumsfonds of the Oesterreichische Nationalbank.

Memberships:

Econometric Society, European Economic Association, International Society for Bayesian Analysis including Section Economics, Finance and Business, Verein für Socialpolitik, member of Standing Field Committee on Monetary Theory and Policy (Ausschuss für Geldtheorie und Geldpolitik), Econometrics (Ausschuss für Ökonometrie) and Macroeconomics (Ausschuss für Makroökonomie), Swiss Society of Economics and Statistics.

ESCB activities

- 2002-2011 Euro Area Business Cycle Network, OeNB member
1999-2002 Monetary Transmission Network, OeNB representative

Conferences/Workshops

SSES Annual Congress, ETH Zurich, June 2025, program committee member.
15th RCEA Bayesian Econometrics Workshop, Las Palmas de Gran Canaria, June 2025,

scientific committee member.

3rd Vienna Workshop on Economic Forecasting, Vienna, June 2025, scientific committee member.

ESOB 2024, August, Örebro, program committee member.

Annual congress of the Swiss Society of Economics and Statistics, Lucerne, June 2024, program committee member.

Annual Conference of the International Association for Applied Econometrics, Thessaloniki, June 2024, program committee member.

6th Vienna Workshop on High Dimensional Time Series in Macroeconomic and Finance, May 2024, Scientific Committee member.

YSEM – Young Swiss Economists Meeting, ETH KOF Zurich, February 2024, February, 2023, February 2022, February 2021, February 2020, February 2019, February 2018, program committee member.

ESOB 2022, September, Salzburg, program committee member.

ESOB 2021, September, Madrid, program committee member.

8th Annual Conference of the International Association of Applied Econometrics, Rotterdam, June 2021, scientific committee member 'Forecasting'.

2nd Vienna Workshop on Economic Forecasting, October 2020, scientific committee member.

7th Annual Conference of the International Association of Applied Econometrics, London, June 2020, scientific committee member 'Forecasting' (cancelled).

ESOB 2019, September, St. Andrews, program committee member.

CEP-SNB-SCG Workshop on *Aggregate and Distributive Effects of Unconventional Monetary Policies*, Gerzensee 9/10 November 2017, program committee member.

ESOB 2015 Meeting, *Complexity in Economics: Big data and Parallelization*, Gerzensee 29/30 October, local organizer, program chair.

11th Research Workshop with Deutsche Bundesbank and Swiss National Bank, Vienna 9/10 June 2008, local organizer.

Euro Area Business Cycle Network, 5th Training Course, *Topics in Econometric Models for Macroeconomics and Finance*, Vienna 12-16 February 2007, local organizer, jointly with JVI.

6th *Research Workshop* with Sveriges Riksbank, Stockholm 4/5 April 2005, organizer.

Euro Area Business Cycle Network, 3rd Workshop on *Business Cycle and Acceding Countries*, Vienna 23/24 April 2004, member of the program committee, local organizer.

CEPR/ESI 6th Annual Conference, *Regulatory Challenges for European Financial Markets*, Vienna 20 /21 September 2002, involved in local organization.

Monetary Transmission Network, 10th Meeting of the Eurosystem MTN, Vienna 8 March 2002, local organizer.

External Referee, PhD and Habilitation

Antonio Peruzzi (PhD), Ca' Foscari University of Venice, May 2024.

Quint Wiersma (PhD), Vrije Universiteit Amsterdam, April 2024.

Mathias Silva (PhD), Université Aix-Marseille, CNRS, AMSE, Marseille, December 2023.

Michael Pfarrhofer (Habilitation), Paris Lodron University Salzburg, December 2022.

Gregor F. Zens (PhD), Vienna University of Economics and Business, September 2021.
Jamie Cross (PhD), Australian National University, Canberra, November 2017.
Katrín Rabitsch (Habilitation), Vienna University of Economics and Business, February 2016.
Johann Burgstaller (Habilitation), Johannes Kepler University of Linz, May 2012.
Matthias Gubler (Dr.rer.pol), University of Basel, April 2012.
Thomas Hrdina (PhD), University of Vienna, October 2011.
Ulrich Gunter (PhD), University of Vienna, September 2010.

Teaching activity

University of Basel

Master/Doctoral:

Advanced Time Series Analysis, S25, S24, S23, S22, S21.

Master:

Monetary Policy Transmission: Theory and Empirics, S19.

Transmission Mechanism of Monetary Policy, S18, S17, S16, S15, S14, S13, S12, S11, S10.

Applied Econometrics - Time Series Analysis, S09.

Bachelor:

International Economics and Development, Seminar, S09.

International Economics, Bachelor, S08.

University of Zurich

Master:

Monetary Policy Analysis: Empirical Modelling, W21, W20, W19, W18.

Empirical Monetary Policy Analysis: Applications in Time Series Modelling, W17.

Study Center Gerzensee

Central Bankers Course:

Monetary Policy, Exchange Rates and Capital Flows

Lecture on Vector Autoregressions, March 2022

Monetary Theory and Policy

Lecture on Introduction to Econometrics: IV and structural estimation, June 2015.

Inflation Forecasting and Monetary Policy

Lecture on Cointegration, ECM, VECM, VECX Models, February 2016, February 2014.

University of Vienna

Graduate level:

Monetary Policy Transmission, W03/04. Monetary Policy and the Transmission Mechanism, Proseminar in Applied Economics, S00. Proseminar in Economic Theory: Feminist Economics, W99/00, W98/99, S98, W97/98. Proseminar in Empirical Macroeconomics, S99, S98, W97/98, S97. Practical course in Econometrics, W96/97, S96. Proseminar in Advanced Macroeconomics, W99/00, W98/99, W97/98, W96/97, W95/96, W94/95.

Undergraduate level:

Practical course in econometrics, S08, S07, S06, S05. Proseminar in Macroeconomics, S00, S99, S96, S95, W94/95, S94. Proseminar in Macroeconomics and Political Economy of Austria, W95/96.

Webster University

Money and Banking, part-time lecture, W02.

Diplomatic Academy of Vienna Vienna School of International Studies

Master in Advanced International Studies 2nd year:

Econometrics – Quantitative Methods in Economics, W10/11, W09/10, W07/08.

Invited presentations (since 2020)

2025

Dynamic factor models with common (drifting) stochastic trends, research seminar, King's College London, March 2025.

2024

Dynamic factor models with common (drifting) stochastic trends, research seminar, Justus-Liebig University, Gießen, November 2024; research seminar, Ca' Foscari University of Venice, February 2024.

2022

Dynamic factor models with common (drifting) stochastic trends, Workshop on Statistical Learning and Econometrics, University of Bolzano, December 2022; ETH KOF research seminar, September 2022; Paris Lodron University of Salzburg, research seminar, June 2022.

Comment on *Post-crisis central banking in challenging times: Lessons for regulatory and monetary policy* by Huw Pill (Bank of England), Conference on Inflation and Debt – Challenges for Monetary Policy after Covid-19, Stiftung Geld und Währung and Walter Eucken Institut, Freiburg i. Breisgau, June 2022.

International conferences/workshops (since 2020)

2025

Dynamic factor models with common (drifting) stochastic trends, 15th RCEA Bayesian Econometrics Workshop, UNAM Las Palmas, Gran Canaria, June 2025.

2024

Bayesian (non-)unique sparse factor modelling, 2024 ISBA World Meeting, Ca' Foscari University Venice, July 2024; 6th Vienna Workshop on High Dimensional Time Series in Macroeconomics and Finance, Vienna, May 2024; Ausschuss für Ökonometrie, Berlin, March 2024.

2022

Dynamic factor models with common (drifting) stochastic trends, ISBA World meeting, Montréal, June 2022; 5th Vienna Workshop on High-Dimensional Time Series in Macroeconomics and Finance, Institute for Advanced Studies, Vienna, June 2022; Ausschuss für Ökonometrie, Hegne, April 2022.

2021

Reduced-form factor augmented VAR - Exploiting sparsity to include meaningful factors, IAAE Annual Conference, Rotterdam, June 2020 (online).

Others (since 2020)

2023

Dynamic factor models with common (drifting) stochastic trends, Farewell Workshop Prof. Mark W. Watson, Gerzensee, March 2023.