June 2017

NORBERT METIU

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EMPLOYMENT

Economist, Deutsche Bundesbank, Directorate General Financial Stability	since 06/2016
External Lecturer, Goethe University Frankfurt, Goethe Business School	since 04/2014
Economist, Deutsche Bundesbank, Research Centre	08/2011 - 05/2016
External Lecturer, Goethe University Frankfurt, Dept. of Money and Macro	10/2012 - 06/2014

EDUCATION

Ph.D. in Economics, Maastricht University	09/2008 - 10/2011
Visiting Ph.D. Student, European University Institute	09/2010 - 12/2010
Diploma (equiv. M.A.) in Economics, Corvinus University of Budapest	09/2003 - 06/2008

RESEARCH INTERESTS

Empirical Macroeconomics, Financial Stability, International Finance, Monetary Economics

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PUBLICATIONS

Journal Articles:

"The synchronization of credit cycles" (with B. Meller). ***Journal of Banking and Finance***, Vol. 82, pp. 98-111, September 2017.

"Credit constraints and the international propagation of US financial shocks" (with B. Hilberg and M. Grill). ***Journal of Banking and Finance***, Vol. 72, pp. 67-80, November 2016.

"How does the stock market respond to changes in bank lending standards?". ***Economics Letters***, Vol. 144, pp. 92-97, July 2016.

"The evolution of economic convergence in the European Union" (with M.T. Borsi). ***Empirical Economics***, Vol. 48(2), pp. 657-681, March 2015. Received the 2014/2015 Lawrence R. Klein Award for one of the two best papers published in *Empirical Economics* in 2014 and 2015.

"Sovereign risk contagion in the Eurozone". ***Economics Letters***, Vol. 117, pp. 35-38, October 2012. 8th most cited article published since 2011 in *Economics Letters*.

Book Chapters:

"Linkages between stock market fluctuations and business cycles in Asia". in: Cheung, Y.-W., Kakkar, V., Ma, G. (Eds.), *The Evolving Role of Asia in Global Finance (Frontiers of Economics and Globalization, Volume 9)*, pp. 23-51, Emerald Group Publishing Limited, 2011 (with B. Candelon).

WORK IN PROGRESS

"Disentangling economic recessions and depressions" (with B. Candelon and S. Straetmans). Revise & resubmit: ***Macroeconomic Dynamics***.

"Time-varying volatility, financial intermediation and monetary policy" (with S. Eickmeier and E. Prieto). Submitted to journal.

"The short-run and long-run components of financial market volatility" (with G. Motta). In progress.

"The impact of correlation shocks" (with E. Prieto). In progress.

TEACHING EXPERIENCE

Master Courses:

Financial Stability and Regulation (Goethe Business School) 2014 - present
– Third prize for best master course lecturer, Summer semester 2014/15
– Second prize for best master course lecturer, Summer semester 2013/14

Financial Stability (Goethe University Frankfurt) 2012 - 2014
– First prize for best master course lecturer, Summer semester 2013/14
– First prize for best master course lecturer, Winter semester 2012/13

Financial Markets and Banking (Maastricht University) 2009 - 2011

Management of Financial Crises (Maastricht University) 2010

Bachelor Courses:

Financial Economics (Maastricht University) 2011

Applied Research Skills (Maastricht University) 2011

Banking (Maastricht University) 2008 - 2009

MASTER THESES

I acted as the main thesis advisor of Tianyu Gou (Goethe Business School, 2017); Prashant Singh (Goethe Business School, 2017); Sebastian Kimmer (Goethe Business School, 2016); Jan-Patrick

Heidrich (Goethe Business School, 2016); Moritz Stieglitz (Goethe University Frankfurt, 2016); Felix Corell (Goethe University Frankfurt, 2015); Nicolas Frech (Goethe Business School, 2015); and Rosi Oellinger (Goethe Business School, 2015).

PRESENTATIONS

2017 EABCN-PWC-EUI Conference on Time-Varying Models for Monetary Policy and Financial Stability (Florence)

2016 International Conference on Computational Finance and Econometrics (Seville); European Economic Association Congress (Geneva); European Central Bank Workshop on Financial Cycles (Frankfurt);

2015 American Economic Association Annual Meeting (Boston); Society for Nonlinear Dynamics and Econometrics (Oslo); Oesterreichische Nationalbank/Bundesbank/Schweizerische Nationalbank Workshop (Vienna)

2014 Bank of Korea/Bundesbank Workshop (Seoul); International Symposium on Forecasting (Rotterdam); European Meeting of the Econometric Society (Toulouse); Bundesbank/IMF Workshop (Eltville); Hungarian Academy of Sciences (Budapest); Magyar Nemzeti Bank (Budapest)

2013 EABCN/CEPR Workshop on Global Spillovers (Paris); European Meeting of the Econometric Society (Gothenburg); Bank of Korea Workshop on Macrofinancial Linkages (Seoul); Methods in International Finance Network (Namur)

2012 International Conference on Computing in Economics and Finance (Prague); European Meeting of the Econometric Society (Malaga)

2011 European Meeting of the Econometric Society (Oslo); European Central Bank Workshop on Euro Debt Crisis (Frankfurt); Methods in International Finance Network (Orleans); University of Groningen

2010 Methods in International Finance Network (Jinan); European University Institute (Florence)

2009 Australasian Meeting of the Econometric Society (Canberra); Symposium on Money, Banking and Finance (Orleans); Methods in International Finance Network Workshop (Luxembourg)

REFEREEING

Empirical Economics; Economics of Transition; International Review of Economics and Finance; Journal of Banking and Finance; Journal of Financial Stability; Journal of Empirical Finance; Journal of International Money and Finance; Journal of the Royal Statistical Society (Series A); Review of International Economics; The World Economy

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COMPUTER SKILLS

Matlab, Stata, Eviews, Gauss, R, LaTeX

LANGUAGE SKILLS

Hungarian (native), English (fluent), German (fluent), Romanian (fluent), Dutch (basic), Italian (basic)