Anton Velinov Ph.D.

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Tel.:   +49 176 2777 4345
Citizenships: Bulgarian, Dutch
Born on | in: 23 March 1982 | Sofia, Bulgaria
Civil status: Married

Education

**2008 Oct –
2013 Jul**

European University Institute (EUI), Florence, Italy
Ph.D. in Economics
Master of Research

- Thesis: *On Using Markov Switching Time Series Models to Verify Structural Identifying Restrictions and to Assess Public Debt Sustainability.*
- Main methodology: Multivariate time series models (SVAR) and univariate time series models (AR) models with Markov switching.
- Application on: Stock prices and public debt.
- Primary Supervisor: Prof. Dr. Helmut Lütkepohl.
- Specialisation in Econometrics and empirical Macroeconomics.

**2005 Oct –
2008 Jul**

Humboldt University of Berlin, Berlin, Germany
MSc. in Economics

- Master's Program in Economics and Management Science (MEMS) at the School of Business and Economics of Humboldt University of Berlin.

**2000 Sep –
2004 Jul**

Limburg Business School of Hogeschool Zuyd, Sittard, the Netherlands
BSc. in Economics and Business Administration

- Bachelor study in International Business Administration (IBA) at the Limburg Business School of Hogeschool Zuyd, University of Professional Education.

Work Experience

2020 Jun – Present

Berlin School of Economics (BSE), Berlin, Germany
Faculty Member
- Teaching the compulsory core course Econometrics I.
- Teaching the Preparatory Math for Economists course.

2013 Jan – Present

German Institute for Economic Research (DIW), Berlin, Germany
Postdoctoral Research Associate
- Member of the Graduate Center (GC) department responsible for the Economics Doctoral Program.
- Empirically focused research using state-of-the-art Markov switching and factor augmented time series models. Programming the model codes in Matlab. Focus on empirical finance, asset prices and bank credit risk.
- Recruitment of new doctoral students.

2010 Jul – 2010 Oct

Hungarian Central Bank (MNB), Budapest, Hungary
Three-month internship position at the Financial Analysis department
- Testing SVAR identification schemes using regime switching models.

2006 Mar – 2008 Jul

Berlin School of Economics (FHW), Berlin, Germany
Student Assistant to Prof. J. Müller
- Involved in German Airport Performance (GAP) project. Head of Non-aviation department.

2004 Nov – 2005 Jun

European Patent Office (EPO), the Hague, the Netherlands
Internship at the Archive department

Personal Background and Motivation

I have lived in many different countries and worked and studied in international environments. This gives me a rich intercultural perspective and unique social

competences. In a professional setting I always strive for the best results and aim to give the utmost of myself. A big motivation of mine is to be able to find solutions to complex problems, thereby making my contribution to others and gaining knowledge and experience for myself. In the end nothing is impossible.

Skills and Competences

Languages

Bulgarian:	Native speaker
English:	Near native / Very advanced
German:	Advanced
Dutch:	Advanced
Italian:	Basic

Programming Languages

Matlab:	Excellent: Created complex custom-made codes for research. Used for teaching purposes.
R:	Excellent: Abundant experience in research and teaching.
Gauss:	Advanced: Translated Gauss code to Matlab.
HTML 5, CSS 3, JavaScript:	Intermediate: Able to create basic websites.
Stata:	Intermediate: Familiar with language and commands. Used in attended courses.

Software Knowledge

Latex:	Excellent: Used for creating research papers.
MS Office:	Excellent: In particular Excel, Word.
JMulTi, Eviews:	Excellent: Used for research and teaching purposes.

Hobbies and Passions

Traveling, working out, football, swimming, skiing, hiking, going out with friends.

Publications and Working Papers

- Dynamic Effects of Financial Sector Booms *working paper* with Marc Anderes (Swiss Economic Institute, ETH Zurich) and Guido Baldi (University of Bern).

- Analyzing the Asymmetric Effects of Monetary Policy Shocks: A TVP-FAVAR Approach, *working paper* with Catalina Martinez-Hernandez (DIW Berlin).

- Nonlinear Intermediary Pricing in the Oil Futures Market *revision submitted* at *Journal of Economic Behavior & Organization* and *DIW Discussion Paper No. 1722* (coauthored with Daniel Bierbaumer and Malte Rieth).

- The State Dependent Impact of Bank Exposure on Sovereign and Banking Sector Credit Risk, *Journal of Banking and Finance*, (2018), 88, pp. 63-75 and *DIW Discussion Paper No. 1550* (coauthored with Maximilian Podstawski).

- On the Importance of Testing Structural Identification Schemes and the Potential Consequences of Incorrectly Identified Models, *Quantitative Finance and Economics*, (2018), 2(1), pp. 106-126.

- Do Stock Prices Reflect Their Fundamentals? New Evidence in the Aftermath of the Financial Crisis, *Journal of Economics and Business*, (2015), 80, pp. 1-20 (coauthored with Wenjuan Chen).

- Assessing the Sustainability of Government Debt: on the Different States of the Debt/GDP Process, *FinanzArchiv, Public Finance Analysis,* (2015), 71(4), pp. 415-439.

- Structural Vector Autoregressions: Checking Identifying Long-run Restrictions via Heteroskedasticity, *Journal of Economic Surveys*, (2014), DOI: 10.1111/joes.12100 (coauthored with Helmut Lütkepohl).

- Can Stock Price Fundamentals Properly be Captured?: Using Markov Switching in Heteroskedasticity Models to Test Identification Schemes, (2014), *DIW Discussion Paper No. 1350.*