Rebekka Buse

Curriculum Vitae

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Personal Details

maiden name	Gätjen
family status	Married, two children (born 2019 and 2021)
citizenship	German
languages	German (native), English (fluent), French (fluent)

Education

02/2019 **Ph.D. (Dr. rer. pol., Economics)**, *Karlsruhe Institute of Technology (KIT)*, Title: Measuring Dynamic Spillovers in Networks: Sovereign Contagion, Regulation Effects and Market Sectors, Advisor: Melanie Schienle.

10/2013 **M.Sc., Economics**, *Humboldt University of Berlin*.

10/2013 **Statisticienne Economiste**, *ENSAE Paris*.

09/2011 **B.Sc., Business Administration**, *Humboldt University of Berlin*.

07/2008 **University-entrance diploma**.

Professional Experience

2015–present **Research Assistant**, *Institute of Economics*, Karlsruhe Institute of Technology (KIT).

2019 & 2021 **Parental Leave**, (03/2019-04/2020 and 12/2020-01/2022).

2013–2015 **Research Assistant**, *Institute of Empirical Economics*, Leibniz University Hannover.

2012–2013 **Student Research Assistant**, *Chair of Econometrics*, Humboldt University of Berlin.

2012 **Internship**, *Regional Department of Economic Affairs, Embassy of France*, Berlin.

2011 **Internship**, *INSEE–National Institute of Statistics and Economic Studies*, Paris.

Publications and Working Papers

'Measuring connectedness of euro area sovereign risk', 2019, *International Journal of Forecasting*, Volume 35, Issue 1, Pages 25-44 (with Melanie Schienle)

'Effectiveness of Policy and Regulation in European Sovereign Credit Risk Markets: A Network Analysis', 2022, *Journal of International Economics*, Volume 139, 103673 (with Melanie Schienle and Jörg Urban)

'Time-Variation, Impact and Significance of Spillovers between U.S. Industrial Sectors', working paper

Ongoing Work

‘High-dimensional networks for the European electricity futures market’

‘Causal effects of U.S. presidents on the U.S. economy’ (with Melanie Schienle and Jörg Urban)

‘Uncovering shadow risks: Hedge funds in high-dimensional dynamic networks’

Conference/ Workshop Presentations

2022 Statistical Methods on Networks, Leipzig (invited)

2020 HKMEtrics Workshop, online

2020 Heidelberg Academy of Sciences and Humanities, Heidelberg (invited)

2018 European Systemic Risk Board at the European Central Bank, Frankfurt (invited, presented by coauthor)

2018 HeiKaMEtrics Workshop, Karlsruhe

2017 ScienceFore Summer School, Heidelberg

2017 HeiKaMEtrics Conference on Financial Econometrics, Heidelberg

2016 IAAE Conference (International Association for Applied Econometrics), Milan

2016 SMYE (Spring Meeting of Young Economists), Lissabon

2015 SYRTO Conference on Systemic Risk, Amsterdam

Grants and Awards

German Science Foundation (DFG)-project participation: Quantile methods for complex financial systems

Frankfurt Institute for Risk Management and Regulation (FIRM): Award for outstanding Dissertation

Teaching Experience

Fall 2020 **Lecture Financial Econometrics II for Bachelor and Master students**, *KIT*, joint with Melanie Schienle.

Summer 2015- 2020 **Exercise Economics III- Introduction to Econometrics for Bachelor students**, *KIT*.
Development of additional interactive tutorial in collaboration with the University of Mannheim: Cooperative and active learning in homogeneous groups for effective and sustainable learning outcomes, which has been very positively received by the students.
- Summer 2020: LQI=91,7; teaching award
- Summer 2018: LQI=100
- Summer 2017: LQI=100
- Summer 2016: LQI=75,5
- Summer 2015: LQI=100

2015-2020 **Seminar Estimation Methods for Bachelor and Master students**, *KIT*.
Topics: LASSO and Bayesian LASSO, quantile regression and Value at Risk, survival analysis and hazard models, instrumental variables, binary response models, ordered probit and logit models, multinomial logit models, Poisson regression for count data.

2015-2020 **Master and Bachelor thesis supervision**, *KIT*.
Students:
- Maximilian Bree (B. Sc., 2020) *Analyzing Spillover Effects in the US Economy using Time Varying Vector Autoregressions*
- Justus Thomsen (B.Sc., 2018) *Systemic Risk Betas including Hedge Fund Data*
- Hamed Jalali (internship, 2018) *Dynamic Methods for Measuring Connectedness*
- Marco Hamacher (M. Sc., 2017) *CoVaR, CAViaR and Expectiles: Evaluating VaR Forecast Models for European Systemic Risk Estimation*
- Daniela Ruchser (B. Sc., 2017) *The Influence of Socio-Economic Factors on the residence ownership in Germany in the years 2004 and 2014*

2013-2014 **Exercise Empirical Economics for Bachelor students**, *LU Hannover*.

Summer 2014 **Seminar Microeconometrics for Bachelor students**, *LU Hannover*.
Topic: Duration data

Summer 2013 **Exercise Introduction to Econometrics for Bachelor students**, *HU Berlin*.

Engagement in Research and Academic Self-Government

Research Active member in HKMEtrics network Heidelberg-Karlsruhe-Mannheim; involvement in divers seminars and workshops; co-supervision of research guests

Acad. self-government Representative of the academic mid-level faculty in an appointment committee