

# JOHANNES STROBEL

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## PROFESSIONAL APPOINTMENTS

2019 –                   **Goethe-University Frankfurt am Main**

*Assistant Professor*           House of Finance-Professor (W1) for Real Estate Finance

2018 – 2019           **Simon Fraser University**

*Research Fellow*           Dynamic Uncertainty Shocks, Agency Costs and International Investment Behaviour: A Comparison between U.S. and Euro Area Economies. Research Fellowship, German Research Society (DFG)

2017 – 2018           **University of Regensburg**

*Lecturer*                   Empirical Methods in Real Estate · Financial- and Real Estate Economics II

2014 – 2016           **University of Regensburg**

*Predoctoral Fellow*       Housing - Macroeconomy, Financial Intermediation, and Monetary Policy · Project Leader: Chair for Real Estate Economics, Prof. Lee, German Research Society (DFG)

2012–2013           **Simon Fraser University**

*Teaching Assistant*       Introductory Microeconomics · Introductory Macroeconomics · Intermediate Microeconomics

## EDUCATION

2014 – 2016           **University of Regensburg, Germany**

*Ph.D.*                   Economics · October 2016, Thesis: How Important Are Uncertainty Shocks in the Housing Market?

2012 – 2013           **Simon Fraser University, Canada**

*M.A.*                   Economics · Teaching Assistant Fellowship

2008 – 2012           **University of Regensburg, Germany**

*B.Sc.*                   International Economics

## PUBLICATIONS

*Economics Letters*       On the different approaches of measuring uncertainty shocks, September 2015, Vol. 134, Pages 69-72.

*Real Estate Economics*   Effects of Macroeconomic Uncertainty and Labor Demand Shocks on the Housing Market, joint with Gabriel Lee & Binh Nguyen-Thanh. Forthcoming.

*Real Estate Economics*      A New Measure of Real Estate Uncertainty Shocks, joint with Gabriel Lee & Binh Nguyen-Thanh. Forthcoming.

*Studies in Nonlinear Dynamics & Econometrics*      Risk Shocks with Time-Varying Higher Moments, 2017, joint with Victor Dorofeenko, Gabriel Lee & Kevin Salyer. Forthcoming

## WORKING PAPERS AND WORK IN PROGRESS

*Working Paper*      Persistent Risk Shocks: On Modeling the Impulse Mechanism, 2019

*Working Paper*      Time-Varying Risk Shocks and the Zero Lower Bound, 2019, joint with Victor Dorofeenko, Gabriel Lee & Kevin Salyer.

*Working Paper*      Effects of Anticipated and Unanticipated Risk Shocks in a Model of Financial Intermediation: Inspecting the Mechanism, 2017, joint with Gabriel Lee & Kevin Salyer.

*Working Paper*      Housing and Macroeconomy: The Role of Credit Channel, Risk -, Demand - and Monetary Shocks, 2016 , joint with Victor Dorofeenko, Gabriel Lee & Kevin Salyer.

*Work in Progress*      Real Effects of Risk Shocks in Housing Preferences, 2019 , joint with Veronika Pueschel.

*Work in Progress*      A Model of Business Cycle Liquidity, 2019 , joint with Athanasios Geromichalos and Lucas Herrenbrueck.

## PRESENTATIONS AND WORKSHOPS

2018      Bank of Canada · University of Regensburg

2017      Asian Meeting of the Econometric Society, Hong Kong · 4th Macro Marrakesh Workshop · Leibniz-Institut für Wirtschaftsforschung, Halle · Goethe University, Frankfurt

2016      Asian Meeting of the Econometric Society, Kyoto, Japan · BGPE Research Workshop, Augsburg, Germany · London School of Economics Tools for Macroeconomists: Advanced Tools

2015 BGPE Research Workshop, Regensburg, Germany · London School of Economics  
Tools for Macroeconomists: The Essentials

## AWARDS AND FELLOWSHIPS

- 2018–2019 **Research Fellowship, German Research Society**, at the Simon Fraser University.  
Host: Prof. Alex Karaivanov. Topic: Dynamic Uncertainty Shocks, Agency Costs and  
International Investment Behaviour: A Comparison between U.S. and Euro Area  
Economies.
- 2015–2016 **Bavarian Graduate Program in Economics Fellowship**, for research related  
expenditures.
- 2014–2016 **Ph.D. Fellowship, German Research Society**, at the University of Regensburg. Topic:  
Housing - Macroeconomy, Financial Intermediation, and Monetary Policy: Comparison  
of U.S. and European Economies.
- 2013 **Herbert Grubel Award**, highest cumulative grade point average in the core courses,  
Simon Fraser University.
- 2012–2013 **Teaching Assistant Fellowship**, Simon Fraser University

## COMPUTATIONAL LANGUAGES

*Basic* Python, EViews, R, Mathematica

*Advanced* Stata, Matlab

GERMAN: Native · ENGLISH: C2

RUSSIAN: B2 · FRENCH: B1

## REFERENCES

- Gabriel Lee* Chair of Real Estate Economics · University of Regensburg · Universitätsstr. 31, 93040  
Regensburg · gabriel.lee@ur.de
- Kevin Salyer* Department of Economics · University of California, Davis, CA 95616 ·  
kdsalyer@ucdavis.edu