Ruben Hipp

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Research Interests

Econometrics, Causal Identification, Empirical Finance

Positions

Senior Economist	in the Model Development and Research Division, Financial Stability Department, Bank of Canada	2019-

Education

Ph.D.	in Economics, GESS, University of Mannheim	2013-2019
M.Sc.	in Economics, University of Mannheim	2013-2015
B.Sc.	in Economics, University of Mannheim	2010-2013

Academic Visits

Research Student	Universitat Pompeu Fabra, Spain Host: Christian Brownlees	2017-2018
Student	Swansea University, UK Erasmus Scholarship	2012-2013

Teaching Experience

Undergraduate Level

Principles of Econometrics	teaching assistant	Spring 2019
Principles of Econometrics	teaching assistant	Spring 2018
Microeconomics A	teaching assistant	Spring 2017
Public Economics	teaching assistant	Spring 2016
Public Economics	teaching assistant	Spring 2015
Macroeconomics B	teaching assistant	Fall 2014
Microeconomics A	teaching assistant	Spring 2014

Professional Activities

Conferences and workshops

2021: Canadian Economic Association (CEA) 2020 (presenter and session organizer)

2019: Bank of Canada Seminar, Goetheburg University

2018: Econometrics Seminar (Fall) Mannheim, Internal Department Seminar Mannheim, Econometrics Seminar (Spring) Mannheim,

2017: CFE-CMStatistics 2017, BGSE-UPF Student Seminars

2016: CFE-CMStatistics 2016, 2nd HeiKaMetrics workshop, 1st HeiKaMetrics workshop, 5th CEQURA Junior Research Workshop

Referee Activity

Econometrics and Statistics, Quantitative Economics

Honors, Scholarships, Fellowships

Awards

FiVeG Award 2016: Best Poster and Presentation (*On Causal Networks of Financial Firms*)

Scholarships

2019: Money and Currency scholarship
2018: Fontana scholarship
2014: GESS quality scholarship

Research Papers

On Causal Networks Of Financial Firms – Appeared as BoC-SWP 2020-42 link

Estimating Large Dimensional Connectedness Tables (Joint with Felix Brunner) – Appeared as BoC-SWP 2021-37 link

Working Papers

Local Stationarity within network dynamics (Joint with Carsten Jentsch)

The granular origins of asset prices (Joint with Felix Brunner)

Implicit Contagion and Common Exposures (Joint with Grzegorz Hałaj)

Languages

German (Native), English (Fluent), French (good working knowledge), Spanish (good working knowledge)

— Updated August 15, 2022—