

Sulkhan CHAVLEISHVILI

PERSONAL DATA

Sonnemannstraße 20
60314, Frankfurt an Main
Germany

PERSONAL: Male, Born 08/1985 in Georgia

CITIZENSHIP: German

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EDUCATION

2009-2014

Ph.D. in Economics, Goethe University Frankfurt, 2014

- Dissertation: "Essays in Econometrics"

- Grade: *Summa Cum Laude*

- Supervisors: Michael Binder, Uwe Hassler

2007-2009

M.A. in Economics and Politics, Albert Ludwigs University Freiburg, 2009

2003-2007

Diploma in Public Finance, Istanbul University, 2007

CURRENT POSITION

09.2016 -

European Central Bank

- Economist at the Financial Research Division in the Directorate General Research

PAST POSITIONS

May 2012 - May 2016

Goethe University Frankfurt

- Research and teaching assistant

- Chair for International Macroeconomics and Macroeconometrics

RESEARCH AREAS

- Financial economics and econometrics
- Quantile regression
- Empirical analysis of macro-finance linkages
- Estimation of financial volatility and extreme risk
- Systemic financial risk models
- Panel data models

WORKING PAPERS

[1] *Forecasting and stress testing with quantile vector autoregression*

with [Simone Manganelli\(ECB\)](#)

[2] *Structural density forecasts*

[3] *The risk management approach to macro-prudential policy*

with [Robert Engle\(NYU\)](#), [Bernd Schwaab\(ECB\)](#), [Manfred Kremer\(ECB\)](#)

[Stephen Fahr\(ECB\)](#), [Simone Manganelli\(ECB\)](#)

[4] *Quantile impulse response functions*

with [Simone Manganelli\(ECB\)](#)

[5] *Measuring financial stress and its impact on the macroeconomy*

with [Manfred Kremer\(ECB\)](#)

ACTIVE PROJECTS

[1] *The finance growth nexus under a bad environment good environment model*

with [Geert Bekaert\(Columbia Business School\)](#)

[2] *Macroeconomic shocks and regression quantiles*

with [Simone Manganelli\(ECB\)](#)

[3] *Quantile local projections*

REFERENCES

Manfred Kremer
Deputy Head, Financial Research Division
DG-Research
European Central Bank
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D- 60314 Frankfurt am Main, Germany
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Head, Financial Research Division
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Sonnemannstrasse 20
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Geert Bekaert
Professor of Finance and Economics
Finance Division
Columbia Business School
3022 Broadway
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Bernd Schwaab
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D- 60314 Frankfurt am Main, Germany
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REFEREE

Econometric theory, Journal of applied econometrics, International economic review

TEACHING EXPERIENCE

SS 2015 Advanced Econometrics , Lecturer, 1st year Ph.D. course
WS 2014/2015 Cross-country Studies (Econometrics), Teaching Assistant, 2nd year Ph.D. course
WS 2013/2014 Cross-country Studies (Econometrics), Teaching Assistant, 2nd year Ph.D. course
WS 2012/2013 Cross-country Studies (Econometrics), Teaching Assistant, 2nd year Ph.D. course
WS 2011/2012 Cross-country Studies (Econometrics), Teaching Assistant, 2nd year Ph.D. course
SS 2012 Macroeconomics, Teaching Assistant, Bachelor course
SS 2011 Static Optimization, Lecturer, Introductory Ph.D. course
WS 2010/2011 Advanced Econometrics, Teaching Assistant, 1st year Ph.D. course

CONFERENCES

2019 3rd Forecasting at Central Banks Conference, Bank of Canada, Ottawa
Deutsche Bundesbank spring conference on systemic risk and the macroeconomy,
Frankfurt am main
2018 International Symposium in Computational Economics and Finance , Paris
International conference on Quantitative Finance and Financial Econometrics, Marseille
International Association for Applied Econometrics Conference, Montreal
2017 The 1st International Conference on Econometrics and Statistics, Hong Kong
Finance Forum, the Annual Meeting of the Spanish Finance Association, Barcelona
The 3rd International Workshop on Financial Markets and Nonlinear Dynamics, Paris
Vienna-Copenhagen Conference on Financial Econometrics, Vienna
2014 20th International Panel Data Conference, Tokyo
8th World Conference of the Spatial Econometrics Association, Zurich

SEMINAR PRESENTATIONS

2015 Seminar at Econometric Institute, Erasmus School of Economics, Erasmus University Rotterdam
2015 Seminar at Department of Management, Boğaziçi University
2013 Money and Macro Brown Bag Seminar, Goethe University Frankfurt
2012 Summer Institute of Graduate School of Economics, Finance, and Management
Goethe University Frankfurt

GRANTS AND AWARDS

2010-2012 Ph.D. Scholarship, Goethe University Frankfurt
2007 Highest ranked student of the Department of Public Finance, Istanbul University

OTHER SKILLS

Software Stata, Matlab, R, EViews, Mathematica, Python
Languages Georgian (native), English (fluent), German (fluent), Russian (fluent), Turkish (fluent)