

NORBERT METIU

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Citizenship: Hungary
Date of birth: October 1, 1984
Languages: Hungarian (native); English, German, Romanian (fluent); Dutch, Italian (proficient)

EMPLOYMENT

Economist August 2011 - present
Research Centre, Deutsche Bundesbank
Frankfurt am Main, Germany

Research Affiliate August 2011 - present
Department of Economics, Maastricht University
Maastricht, Netherlands

External Lecturer October 2012 - present
Goethe University Frankfurt & Goethe Business School
Frankfurt am Main, Germany

EDUCATION

Ph.D. in Economics September 2008 - November 2011
Department of Economics, Maastricht University
Maastricht, Netherlands

Thesis: *Essays on Financial Market Instability*
Visiting Ph.D. student, European University Institute (Italy) September - December 2010

Diploma (equiv. M.Sc.) in Economics September 2003 - June 2008
Department of Macroeconomics, Corvinus University of Budapest
Budapest, Hungary
Major: Macroeconomic Analysis and Forecasting

RESEARCH INTERESTS

Macro-finance; Financial crises and contagion; Business cycles; Time series econometrics

REFEREED PUBLICATIONS

“[The evolution of economic convergence in the European Union](#)”, with Mihály T. Borsi (University of Alicante), forthcoming in *Empirical Economics*, DOI: 10.1007/s00181-014-0801-2.

“[Sovereign risk contagion in the Eurozone](#)” in *Economics Letters*, Vol. 117, pp. 35-38, October 2012.

CONTRIBUTIONS TO EDITED VOLUMES

“Linkages between stock market fluctuations and business cycles in Asia” with Bertrand Candelon (Maastricht University) in: Cheung, Y.-W., Kakkar, V., Ma, G. (Eds.), *The Evolving Role of Asia in Global Finance (Frontiers of Economics and Globalization, Volume 9)*, pp. 23-51, Emerald Group Publishing Limited, 2011.

WORK IN PROGRESS

“Disentangling economic recessions and depressions” with Bertrand Candelon (Maastricht University) and Stefan Straetmans (Maastricht University). Deutsche Bundesbank Discussion Paper No. 43/2013.

“A distribution-free test for outliers” with Bertrand Candelon (Maastricht University). Deutsche Bundesbank Discussion Paper No. 02/2013.

“The synchronization of credit cycles”, with Barbara Meller (Bundesbank).

“Financial frictions and global spillovers”, with Björn Hilberg (Bundesbank) and Michael Grill (European Central Bank).

“The short-run and long-run components of stock market volatility”, with Giovanni Motta (Columbia University).

“The interplay between sovereign, bank and corporate credit risk”, with Sandra Eickmeier (Bundesbank) and Renee Fry-McKibbin (Australian National University).

OTHER PUBLICATIONS

Book Review: Koo, R., 2009, *The Holy Grail of Macroeconomics. Lessons from Japan's Great Recession*. Hoboken: John Wiley & Sons. In *Economisch-Statistische Berichten*, Vol. 95 No. 4580, pp. 158, 2010.

TEACHING EXPERIENCE

Master courses:

Financial Stability and Regulation 2014 - present
Goethe Business School, Part-time MA in Finance

Financial Stability 2012 - present
Goethe University Frankfurt, MA in Money and Finance
First prize for best master course lecturer (out of 37 courses), Wintersemester 2012/13

Management of Financial Crises 2010
Maastricht University, MA in Financial Economics

Financial Markets and Banking 2009 - 2011
Maastricht University, MA in Financial Economics

Bachelor courses:

Financial Economics 2011

Maastricht University, BSc in Economics and Business Economics

Applied Research Skills

2011

Maastricht University, BSc Economics and Business Economics

Banking

2008 - 2009

Maastricht University, BSc in Economics and Business Economics

CONFERENCE PRESENTATIONS

2013

Seminar on Macrofinancial Linkages and Macroprudential Policies (Bank of Korea, Seoul, Korea)

7th Methods in International Finance Network Workshop (University of Namur, Belgium)

67th European Meeting of the Econometric Society (University of Gothenburg, Sweden)

EABCN/CEPR Workshop on Global Spillovers and Economic Cycles (Banque de France, Paris, France)

2012

18th International Conference on Computing in Economics and Finance (Prague, Czech Republic)

66th European Meeting of the Econometric Society (University of Malaga, Spain)

2011

Workshop on Sovereign Yield Spreads and the Euro Area Debt Crisis (European Central Bank, Frankfurt, Germany)

65th European Meeting of the Econometric Society (University of Oslo, Norway)

5th Methods in International Finance Network Workshop (University of Orleans, France)

Seminar at Deutsche Bundesbank (Frankfurt, Germany)

Seminar at University of Groningen (Netherlands)

2010

4th Methods in International Finance Network Workshop (Shandong University, China);

Seminar at European University Institute (Florence, Italy)

2009

Australasian Meeting of the Econometric Society (Australian National University, Canberra, Australia)

26th Symposium on Money, Banking and Finance (University of Orleans, France)

3rd Methods in International Finance Network Workshop (University of Luxembourg)

Seminar at Maastricht University (Netherlands)

REFEREEING

Journal of Financial Stability, International Review of Economics and Finance, Empirical Economics, The World Economy

February 16, 2014