

# Curriculum Vitae Karin Klieber

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Tel.: +43 664 128 37 38 Date of Birth: 30 March 1994

Nationality: Austrian

Research interests: Macroeconomic forecasting, monetary policy, inflation,

Bayesian econometrics, machine learning, neural networks

### **EDUCATION**

PhD in Economics

### Paris Lodron University of Salzburg

Salzburg, AT

10/2019 - 10/2022

• Supervisor: Florian Huber, PhD

• Thesis: "Macroeconomic Forecasting in the Post Covid Era"

### Karl-Franzens-University of Graz

Graz, AT

M.Sc.(Econ.) in Political and Empirical Economics

10/2016 - 06/2018

- Summa cum laude (ranked  $3^{rd}/500$  in the faculty of Social Sciences)
- Thesis in Development Economics: "Prebisch-Singer Theorem in the Course of Time, Brazilian Terms of Trade in Focus"

### Karl-Franzens-University of Graz

Graz, AT

B.A.(Econ.) in Economics

10/2013 - 06/2016

- Thesis I: "Intrafirm Trade"
  - Thesis II: "Inequality in wealth and the consequences for our society"

#### Macquarie University Sydney

Sydney, AU

Joint Study Exchange Program

02/2015 - 06/2015

### SCHOLARSHIPS AND AWARDS

- Young Investigator Award 2022 of the Faculty of Law, Business and Economics, University of Salzburg
- ISBA New Researcher Travel Award 2021
- $3^{rd}$  ranked in the Student Ranking of the Faculty of Social Sciences, University of Graz for the period 10/2016 06/2018
- Scholarship for the European Forum Alpbach in 08/2017
- Performance-based Scholarship of the Faculty of Social Sciences, University of Graz for the period 10/2016 06/2017
- Performance-based Scholarship of the Faculty of Social Sciences, University of Graz for the period 10/2013 06/2014

### Relevant Experience

Economist Since 10/2022

Monetary Policy Section, Oesterreichische Nationalbank

Vienna, AT

- Research in the field of inflation and monetary policy
- Development of time series models to analyze Euro area inflation
- Evaluation of inflation expectations with different data sources
- Monitoring Euro area inflation for the quarterly monetary policy assessment and other management meetings
- Visualization of research results for internal assessment and briefings (R Shiny Dashboards and slides)

Research Associate 07/2021 - 06/2022

Economic Data Science, Swiss National Bank

Zürich, CH

- Now- and short-term forecasting of real economic activity in Switzerland (weekly business cycle index BCI)
- Development and maintenance of the different time series models used for the Swiss BCI
- Sector-specific analysis of GPD forecast on a regular basis
- Analysis of dependencies between domestic and foreign sectors with input-output tables
- Data monitoring and handling including development of algorithms to deal with large outliers (pandemic observation)
- Visualization of model results for internal assessments (in form of R Shiny Dashboards) and for the quarterly monetary policy assessment and other management meetings (in form of slides)

Research Associate Since 12/2019

Institute of Macroeconomics, Paris Lodron University of Salzburg

Salzburg, AT

- Development of Bayesian time series models for forecasting and structural inference in macroeconomics
- Application of machine learning techniques (e.g., neural networks, regression trees, non-linear dimension reduction) in the context of Bayesian econometrics
- Research grant from the Oesterreichische Nationalbank (OeNB): The impact of fiscal policy on the term structure of interest rates within the Eurozone

Junior Researcher 11/2019 - 10/2020

Salzburg Research Forschungsgesellschaft m.b.H.

Salzburg, AT

- Regional research activities in tourism, mobility and smart cities
- Data analysis
- Preparation, conduction and evaluation of surveys
- Preparation of presentations and research papers

Market Analyst 01/2019 - 11/2019

Wholesale International, Porsche Holding Salzburg

Salzburg, AT

- Data analysis for Eastern Europe and Asia
- Country-specific market statistics and market developments
- Determination and evaluation of performance goals
- Presentation to the top management

# Intern for Banking Supervision Policy & Strategy

07/2018 - 12/2018

Oesterreichische Nationalbank

Vienna, AT

- $\bullet$  Assistance in the tasks concerning the supervision of global systemically important banks
- Formulation of policy goals and strategies
- Data handling with Bloomberg, Excel and R, visualizations in Tableau
- Preparation of presentations and working papers

Research Assistant 09/2017 - 07/2018

Institute of Public Economics, Karl-Franzens-University Graz

Graz, AT

- Organization and assistance of the lecture "Introductory Economics and Legal Perspectives"
- Administer tutorials and exams
- Administrative duties

# Intern for Economic Policy and Statistics

08/2017 - 09/2017

The Austrian Federal Economic Chamber

Salzburg, AT

- Data analysis with R
- Statistical evaluations and economical interpretations
- Responding to statistical enquiries
- Preparation of working papers

Volunteer 08/2016 - 09/2016

Austrian Consulate General - Commercial Section

Strasbourg, FR

• Market research, marketing, recovery of debts

# TEACHING EXPERIENCE

# Macroeconomics (undergrad.)

Paris Lodron University of Salzburg

Fall 2020, 2022 Salzburg, AT

# Introductory Economics and Legal Perspectives (undergrad.)

Fall 2017, Spring 2018

Karl-Franzens-University of Graz

Graz, AT

### Publications

Hauzenberger, N., Huber, F., and Klieber, K. (forthcoming): "Real-time Inflation Forecasting Using Non-linear Dimension Reduction Techniques", International Journal of Forecasting.

### Presentation in Academic Conferences

16th International Conference on Computational and Financial Econometrics (CFE) 2022. Enhanced Bayesian Neural Networks for Macroeconomics and Finance, 12/2022

24th International Conference on Computational Statistics (COMPSTAT) 2022. Model specification for Bayesian neural networks in macroeconomics, 08/2022

Annual Meeting of the Austrian Economic Association (NOeG) 2021. Real-time Inflation Forecasting Using Non-linear Dimension Reduction Techniques, 06/2021

11th European Seminar on Bayesian Econometrics (ESOBE) 2021. Real-time Inflation Forecasting Using Non-linear Dimension Reduction Techniques, 09/2021

# SOFTWARE SKILLS

Language: R (advanced), MATLAB (advanced), Python (intermediate)

Office: Latex (advanced), Microsoft Office (advanced)

Visualization: Tableau (advanced), R ggplot (advanced), R Shiny and R Markdowns (advanced)

**Database**: Bloomberg (basic), Refinitiv Datastream (basic)

Project management: Jira (advanced), Confluence (intermediate)

Other: Gitlab (advanced), LimeSurvey (advanced)

### LANGUAGE SKILLS

Native: German

Foreign: English (fluent), French (intermediate)