

CURRICULUM VITAE

H.-JOHANNES BRECKENFELDER, Ph.D.

EUROPEAN CENTRAL BANK
Sonnemannstrasse 20
60314 Frankfurt
GERMANY

eMail: jbreckenfelder@post.harvard.edu
website: www.johannesbreckenfelder.eu

European Central Bank

Economist at the Financial Research Division (DGR)

APPOINTMENTS

Since August 2014

Ph.D. in *Finance*, **Stockholm School of Economics / Sweden**

Visiting Fellow in *Finance*, **Harvard Business School,
Harvard University / USA**

M.Sc. in *Finance and Econometrics*, **The University of York / UK**

Bachelor in *Economics*, **University of Magdeburg / Germany**

Waldorf School Wangen / Germany

EDUCATION

2014

2011 - 2012

2008

2005

1989 - 2002

*Macro Finance, Unconventional Monetary Policy, Market Microstructure,
and Banking*

RESEARCH

INTERESTS

1. **Sovereign to Corporate Risk Spillovers**, with P. Augustin, H. Boustanifar, and J. Schnitzler, *Journal of Money, Credit & Banking*, forthcoming.

PUBLISHED

ARTICLES

1. **Competition between High-Frequency Traders, and Market Quality**, EFA 2014 Meeting Paper.
2. **Bank and Sovereign Credit Risk: Spillover effects from the ECB's Comprehensive Assessment**., with B. Schwaab, WP 2017.
3. **The Reanchoring Channel of QE: The ECB Asset Purchase Programme and Long-Term Inflation Expectations**, with P. Andrade., F. de Fiore, P. Karadi, and O. Tristani, October 2016; also published as **The ECB's Asset Purchase Programme: An Early Assessment**, ECB Working Paper No 1956.
4. **Tail Asymmetry and Expected Stock Returns**, WP 2014.
5. **Asymmetry Matters: A High-Frequency Risk-Reward Trade-Off**, joint with R. Tédongap, WP 2012.

WORKING

PAPERS

PRESENTATIONS

Riksbank | Bank of Canada | National Bank of Belgium* | ECARES* | Bank of Finland* 2017

European Economic Association (EEA), Geneva | NYU conference on New Research & Outlook for Credit Markets 2016 | London School of Economics: Stress Testing and Macro-prudential Regulation: A Trans-Atlantic Assessment | European University Institute, Conference in Honour of Mike Artis | University of Bath, MMF2016 - The 48th Money, Macro and Finance Research Group Annual Conference* | Sciences Po, 7th Summer Workshop in International Finance & Macro Finance** 2016

Frankfurt School of Finance and Management | VU Amsterdam**

GFI Conference: Third BIS Research Network meeting on Global Financial Interconnectedness | SYRTO Conference on Systemic Risk | Conference on the European Sovereign Debt Crisis in Monaco* | GRETA: 14th International Conference* 2015

*European Central Bank | Stockholm School of Economics | Luxembourg Central Bank**

European Finance Association Meeting (EFA) 2014 | International Risk Management Conference (IRMC2014) | World Finance & Banking Symposium, Singapore* 2014

The University of Melbourne | European Central Bank | The University of

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Gothenburg | *New Economic School* | *SUNY –Stony Brook University* | *Erasmus School of Economics* | *Bank for International Settlements* | *VU Amsterdam* | *Central Bank of Luxembourg** | *BI Norwegian Business School*

NYU Stern Microstructure Meeting 2013 (SMC2013), New York University 2013
| *Paris December 2013 Finance Meeting* | *International Risk Management Conference* (IRMC2013), Copenhagen Business School | *International Finance and Banking Society Meeting* (IFABS2013), Nottingham University

Stockholm University School of Business | *Paris Dauphine University* | Robert H. Smith School of Business, *University of Maryland* (brown bag) | *Stockholm School of Economics* (brown bag)

Harvard Business School, Boston (brown bag) | *MIT*, Cambridge (brown bag) | *Stockholm School of Economics* (brown bag) 2012

Institute for Financial Research -SIFR, Stockholm (brown bag) | *Nordic Finance Network Research Workshop*, Helsinki 2011

* indicates presentation by a co-author

DISCUSSIONS

FIRS conference 2016 (Lisbon) | *World Finance Conference 2015 (Singapore)* | *European Finance Association Meeting 2015 (Vienna)*, *European Finance Association Meeting 2013 (Cambridge)*

ACADEMIC VISITS

Stockholm School of Economics / Swedish House of Finance / Sweden
Visiting Researcher Sept. 2014, Dec. 2014, May 2016, Sept. 2016

Robert H. Smith School of Business, University of Maryland / USA
Visiting Researcher April 2013

University of Heidelberg / Germany
Visiting Researcher June 2011, June 2008 – Sept. 2008

Goethe University Frankfurt / Germany
Ph.D. courses in *Economics* Sept. 2007 - May 2008

Donetsk National Technical University / Ukraine
Study abroad, instructor of finance seminars Sept. 2005 - Dec. 2005

CURRICULUM VITAE

H.-JOHANNES BRECKENFELDER, Ph.D.

Stockholm School of Economics / Sweden

Fundamentals of Corporate Finance (undergraduate, autumn 2013 Teaching Fellow (TF) for Ulf von Lilienfeld-Toal) | *Behavioral Finance and Trading* (graduate, spring 2013, TF for Anders Anderson) | *Empirical Finance* (undergraduate, spring 2011 and 2010, TF for Ulf von Lilienfeld-Toal) | *Venture Capital and Private Equity* (graduate, Teaching Assistant (TA) for Per Stromberg) | *Mergers and Acquisitions* (graduate, fall 2010 TA for Per Stromberg)

Goethe University Frankfurt / Germany

Introduction to Finance (undergraduate, Teaching Fellow for Christian Schlag)

Otto-von-Guericke University Magdeburg / Germany

Statistics I (undergraduate, Teaching Fellow) | *Introduction to Finance* (undergraduate, Teaching Fellow)

TEACHING

Oct. 2007 - March 2008

April 2005 - Aug. 2005

Stiftelsen Bankforskningsinstitutet (2010/2011, 2012/2013, 2013/2014) | *Jan Wallander and Tom Hedelius Stiftelse* (Sept. 2011 – June 2012) | *Institute for Financial Research (SIFR) Scholarship* (Aug. 2008– June 2010)

Stiftelsen Siamon (June 2013) | *SHOF-Riksbanken Stability Grant* (April 2013) | *Fränckel Fund* (June 2011) | *Nordic Finance Network (NFN)* (June 2010) | *Burenstam-Linder Fund* (July/Aug. 2010) | *Stiftelsen Louis Fränckels Stipendiefond* (June/July 2009) | *Go east DAAD-scholarship* (Sept. 2005 – Dec. 2005)

SCHOLARSHIPS

research grants

travel grants

GERMAN (native), ENGLISH (fluent), RUSSIAN (advanced), SWEDISH (intermediate)

LANGUAGES

tango, running, non-academic writing, philosophy, jazz trombone

OTHER INTERESTS

Professor Per Strömberg
Stockholm School of Economics
Phone: +46 8 736 91 19
per.stromberg@sifr.org

Professor Albert "Pete" Kyle
University of Maryland
Phone: +1-301-405-9684
akyle@rhsmith.umd.edu

Associate Professor Roméo Tédongap
Stockholm School of Economics
Phone: +46 8 736 91 43
romeo.tedongap@hhs.se

Associate Professor Michael Halling
Stockholm School of Economics
Phone: +46 8 736 92 97
michael.halling@hhs.se

REFERENCES

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