Robinson Kruse-Becher

Main academic positions and education

Professor for Applied Statistics (since March 2020, tenured)
Faculty of Business Administration and Economics, University of Hagen, Germany

International Research Fellow (September 2011 - December 2022)
Center for Research in Econometric Analysis of TimE Series (CREATES), Aarhus University, Denmark

Associate Professor for Financial Econometrics (August 2017 - February 2020, non-tenured)
Faculty of Economics, Management and Social Science, University of Cologne, Germany

Assistant Professor for Finance and Econometrics (August 2015 - January 2017)
Faculty of Economics and Business, University of Groningen, The Netherlands

Assistant Professor for Financial Statistics (August 2011 - July 2015)
School of Economics & Management, University of Hannover, Germany

Post-Doctoral Researcher (August 2008 - July 2011)
CREATES, Aarhus University, Denmark

Dr. rer.pol., University of Hannover, Germany, November 2008
Diploma in Economics, University of Bonn, Germany, March 2006

Teaching and research interests

Time Series Econometrics, Forecasting, Empirical Finance and Applied Macroeconomics

Five selected journal articles

1. Regime-specific exchange rate predictability, with Joscha Beckmann and Marco Kerkemeier, *Journal of Economic Dynamics and Control* (2025)
2. Robust inference under time-varying volatility: A real-time evaluation of professional forecasters, with Matei Demetrescu and Christoph Hanck, *Journal of Applied Econometrics* (2022)
3. Time-varying persistence in real oil prices and its determinant, with Christoph Wegener, *Energy Economics* (2020)
4. Comparing predictive accuracy under long memory, with Christian Leschinski and Michael Will, *Journal of Financial Econometrics* (2019)
5. Testing for a break in persistence under long-range dependencies, with Philipp Sibbertsen, *Journal of Time Series Analysis* (2009)

External grants & prizes

Research

Data and methods for understanding the link between oil prices and exchange rates, with Joscha Beckmann and Robert Czudaj, Energy Economics total worth approx. 54,000 Euro; Period: 2024-2026
Estimation, Inference and Forecasting under Changing Persistence, 2-year Post-Doctoral Fellowship from the Danish Council for Independent Research worth 1,445,520 DKK (approx. 200,000 Euro); Period: 2009-2011

Teaching

Teaching Award 2018 (M.Sc. Econometrics course), University of Bonn
Best Newcomer Award 2016 for teaching quality, University of Groningen