Sulkhan Chavleishvili

Personal Data

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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

	Aarhus University
08.2021 -	- Department of Economics and Business Economics - Section of Econometrics and Business Analytics

Past positions

European Central Bank
- Economist at the Financial Research Division in the Directorate General Research

Goethe University Frankfurt
- Research and teaching assistant
- Chair for International Macroeconomics and Macroeconometrics

Research Areas

- Financial economics and econometrics

Publications

[1] *Forecasting and stress testing with quantile vector auteregression*
with Simone Manganelli(ECB)
- Published in the Journal of Applied Econometrics

[2] *Natural Disasters as Macroeconomic Tail Risks*
with Emanuel Mönch (Frankfurt School of Finance and Management)
- Published in the Journal of Econometrics

[3] *CISS of death: measuring financial crises in real time*
with Manfred Kremer(ECB)
- Published in the Review of Finance

Working papers

[1] *The risk management approach to macro-prudential policy*
with Robert Engle(NYU), Bernd Schwaab(ECB), Manfred Kremer(ECB)
Stephen Fahr(ECB), Simone Manganelli(ECB) - **Revision requested by Journal of Econometrics**

[2] *Quantifying financial stability trade-offs for monetary policy: a quantile VAR approach*

with Manfred Kremer(ECB), Frederik Lund-Thomsen (ECB) - **Submitted**

[3] *Modeling Asymmetric Tail Dependence in a Non-Gaussian Framework*
- **Revision requested by Econometric Reviews**

[4] *A Score-driven CAViaR model*

[5] *Structural density forecasts and counterfactual analysis*

Active projects close to completion

[1] *Maximum likelihood kernel density estimator*
with Leopoldo Catania(Aarhus BSS)

[2] *Structural quantile autoregression identified through external instruments*

[3] *Panel quantile VARs*
with Emanuel Mönch (Frankfurt School of Finance and Management)

[4] *Dynamic Score-Driven Filter in Matching Conditional Characteristic Functions*

[5] *Dynamic stochastic quantiles*

Other publicly available policy works

[1] *ECB Discussion Papers*
A risk management perspective on macroprudential policy
with Bernd Schwaab(ECB), Manfred Kremer(ECB), Stephen Fahr(ECB),
Simone Manganelli(ECB)

[2] *ECB Research Bulletin No. 87.1*
A novel risk management perspective for macroprudential policy
with Bernd Schwaab(ECB), Manfred Kremer(ECB),Stephen Fahr(ECB),
Simone Manganelli(ECB)
Also as a VOXEU column

[3] *ECB Research Bulletin No. 115*
Quantifying financial stability risks for monetary policy
with Manfred Kremer(ECB), Frederik Lund-Thomsen(ECB),
Also as a VOXEU column

[4] *SUERF Policy Brief, No 683*
Can monetary policy ignore financial stability risks?
with Manfred Kremer(ECB), Frederik Lund-Thomsen(ECB),

Referee

Econometric theory, Journal of applied econometrics, International economic review,
Journal of time series analysis, International journal of forecasting

Teaching Experience

WS 2024/2025	Econometrics I, Lecturer, Bachelor course
SS 2024	Programming in Quantitative Economics , Lecturer,Bachelor course
WS 2023/2024	Econometrics I, Lecturer, Bachelor course
SS 2023	Programming in Quantitative Economics , Lecturer,Bachelor course
WS 2022	Econometrics I, Lecturer, Bachelor course
SS 2022	Programming in Quantitative Economics , Lecturer,Bachelor course
WS 2021	Econometrics I, Lecturer, Bachelor course
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

2022	CFE-CMStatistics, London
2022	IAAE Annual Conference, London
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

Seminars

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

Other

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