

CHRISTIAN JOBELIUS SCHULZ

CONTACT INFORMATION

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EDUCATION

2023-present	Ruhr Graduate School in Economics Ph.D. in Econometrics Advisors: Prof. Dr. Christoph Hanck; Prof. Dr. Yannick Hoga
2020-2022	Universität Mannheim M.Sc. Economics Master Thesis: <i>Diagnostic Expectations in the New Keynesian Model</i> Advisor: Prof. Dr. Klaus Adam
2021-2022	Norwegian School of Economics ENGAGE.EU Online Exchange Initiative
2016-2020	Universität zu Köln B.Sc. Economics
2019	Université Clermont Auvergne ERASMUS Program
2013-2016	FOM University of Applied Sciences Dual Study Program B.A. Business Administration

PROFESSIONAL EXPERIENCE

09/2026-present	Bank of England PhD Intern in the Monetary Analysis Directorate
05/2023-present	Universität Duisburg-Essen Researcher at the Chair of (Financial) Econometrics
01/2023-04/2023	IWH – Leibniz Institute for Economic Research Halle Researcher at the Department of Financial Markets
10/2022-12/2022	zeb Consulting Intern in Finance & Risk
04/2022-08/2022	Deutsche Bundesbank Research Intern in the Monetary Policy Division
11/2021-04/2022	ZEW – Leibniz Centre for European Economic Research Research Assistant to Prof. Dr. Achim Wambach
03/2021-08/2021	MZES – Mannheim Centre for European Social Research Research Assistant to Dr. Paul C. Bauer
07/2020-08/2022	RWI – Leibniz Institute for Economic Research Research Intern at the Research Data Center Ruhr

01/2019-02/2019 **IWH – Leibniz Institute for Economic Research Halle**
Research Intern at the Research Data Center Ruhr

09/2013-07/2016 **Friedr. Ischebeck GmbH**
Apprentice (18 months) and Industrial Clerk

WORKING PAPERS

Hoga, Y., Schulz, C.: Self-Normalized Inference in (Quantile, Expected Shortfall) Regressions for Time Series. In: arXiv (2025). <https://arxiv.org/abs/2502.10065>.

Jobelius Schulz, C., Hanck, C., Hirsch, S., Ziel, F.: Online Conditional Vine Copulas: Forecasting Electricity Demand. In: arXiv (2026).

WORK IN PROGRESS

Jobelius Schulz, C.: Do Covariate Effects Differ across the Distribution?—Self-Normalized Tests for Time Series Quantile and Expected Shortfall Regressions.

Furno, F.; Giannone, D.; Iania, L.; Jobelius Schulz, C.; Loria, F.: Testing Growth-at-Risk.

TEACHING

Master/PhD Financial Econometrics (University of Duisburg-Essen – Summer 26)
Time Series Analysis (University of Duisburg-Essen – Summer 24)
Bayesian Econometrics (University of Duisburg-Essen – Winter 23/24, Winter 25/26)

Bachelor Introduction to Econometrics (University of Duisburg-Essen – Winter 24/25)
Introduction to Econometrics (University of Cologne – Winter 19/20)

CONFERENCES & SEMINARS

2026 SoFiE Summer School and Conference on DSGE Modelling, Brussels
TRR Conference 2026, Recklinghausen
Statistische Woche 2026, Essen
Workshop Banca d'Italia: Macroeconomic Modelling in Times of Uncertainty 2026, Rome

2025 RGS Conference, Dortmund
RuhrMetrics Seminar, Bochum
17th Annual SoFiE Conference (Pre-Conference), Paris
8th International Conference on Econometrics and Statistics, Tokyo
Statistische Woche 2025 — Young Scientists Workshop, Wiesbaden
Jahrestagung Vfs 2025, Cologne
CFE-CMStatistics 2025, London

2024 RGS Day May 2024, Essen
SoFiE Summer School on Monitoring and Forecasting Macroeconomic and Financial Risk, Brussels

2023 1st PhD Workshop on Expectations in Macroeconomics, Barcelona
Bundesbank Internal Seminar, Frankfurt

ADDITIONAL COURSEWORK

2025	SoFiE Summer School on Econometric Methods for Risk Assessment and Forecasting, Brussels (Prof. Francesco Ravazzolo, PhD, Prof. Dimitris Korobilis, PhD, among others); TRR 391 Summer School on Generalized Additive Modelling and Statistical Methods for High-Dimensional Spatio-temporal Data (Dr. Matteo Fasiolo, among others)
2024	Empirical Methods for Business-Cycle Analysis (Prof. Christian K. Wolf, PhD) SoFiE Summer School on Monitoring and Forecasting Macroeconomic and Financial Risk, Brussels (Prof. Domenico Giannone, PhD, among others)
2023	ARGE Masterclass “Econometrics of Energy Markets” (Prof. Christiane Baumeister, PhD)

SCHOLARSHIPS

2021	Bronnbacher Stipendium
2020-2021	Deutschlandstipendium
2016-present	e-fellows.net-Stipendium

RELEVANT SKILLS

Languages	German (native), English (fluent), French (intermediate)
Software	R, Python, Julia, L ^A T _E X, git

PERSONAL INFORMATION

Born in Schwelm, Germany, on 26th June 1995.

Last updated: September 2026