

# CURRICULUM VITAE

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## ACADEMIC POSITIONS

Since Feb. 2015      Postdoctoral researcher and lecturer,  
Chair of Labor and Service Economics (Prof. Thomas Beissinger), University  
of Hohenheim

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## ACADEMIC DEGREES

2015    Dr. oec. (equivalent to PhD in Economics), University of Hohenheim  
Dissertation thesis: "Four Essays in the Empirical Analysis of Business Cycles and Structural Breaks"  
2010    Diplom-Ökonomin (equivalent to M.Sc. in Economics), University of Hohenheim

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## AWARDS

2019    Grant for the research visit at the Research Institute for Global Value Chains (RIGVC) in Beijing, financed from the project CHIKOH (China-Kompetenz in Hohenheim) funded by the Federal Ministry of Education and Research  
2016    Award of the employers federation Südwestmetall for the best dissertation thesis (prize of 5,000 Euro)  
2016    "Young Researcher Best Paper Award" of the Faculty of Business, Economics and Social Sciences at the University of Hohenheim  
2010    Award of the employers federation Südwestmetall for the best diploma thesis (prize of 5,000 Euro)

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## REFEREE FOR:

Journal of the Royal Statistical Society, Empirical Economics, Economic Modelling, Journal of Business Cycle Measurement and Analysis, Journal of Business Cycle Research, Review of Development Economics, Journal of Labor Market Research, Swiss Journal of Economics and Statistics, Working Paper series of the Czech National Bank

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#### OTHER ACTIVITIES

Since 2019	Mentoring of two female doctoral students (Graduate Academy at the University of Hohenheim)
Sept. 2020	Research visit, Research Institute for Global Value Chains (RIGVC) in Beijing
Oct. – Nov. 2013	Research visit, University of Rome “Tor Vergata” (Prof. Tommaso Proietti)
2006 – 2010	Student assistant, Chair of Labor and Service Economics, University of Hohenheim
Aug. – Sept. 2009	Internship at IAW (Institut für Angewandte Wirtschaftsforschung) in Tübingen

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#### ARTICLES IN REFEREED JOURNALS

- A New Sectoral Unit Labor Cost Indicator Based on Global Value Chains (with Thomas Beissinger). *Applied Economics Letters*, DOI: 10.1080/13504851.2021.1915461, 2021.
- A Class of Periodic Trend Models for Seasonal Time Series (mit Tommaso Proietti und Gian Luigi Mazzi). *Journal of Forecasting*, 38, 106–121, 2019.
- Illuminating the World Cup Effect: Night Lights Evidence from South Africa (mit Gregor Pfeifer und Fabian Wahl). *Journal of Regional Science*, 58, 887–920, 2018.
- A Data-Cleaning Augmented Kalman Filter for Robust Estimation of State Space Models (with Tommaso Proietti and Stefano Grassi). *Econometrics and Statistics*, 5, 107–123, 2018.
- EuroMInd-D: A Density Estimate of Monthly Gross Domestic Product for the Euro Area (with Tommaso Proietti and Gian Luigi Mazzi). *Journal of Applied Econometrics*, 32, 683–703, 2017.
- Monthly Business Cycle Indicators: A New Multivariate Approach Based on a Band-Pass Filter (with Víctor Gómez). *Empirical Economics*, 52, 1379–1408, 2017.
- Bidirectional Relationship between Investor Sentiment and Excess Returns: New Evidence from the Wavelet Perspective (with Thomas Beissinger). *Applied Economics Letters*, 23(18), 1305–1311, 2016.
- Outlier Detection in Structural Time Series Models: The Indicator Saturation Approach (with Tommaso Proietti). *International Journal of Forecasting*, 32(1), 180–202, 2016.
- Cyclicity of Real Wages in the USA and Germany: New Insights from Wavelet Analysis (with Víctor Gómez). *Economic Modelling*, 47, 40–52, 2015.
- Real Wages and the Business Cycle in Germany (with Thomas Beissinger). *Empirical Economics*, 44, 469–490, 2013.

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#### RECENT DISCUSSION PAPERS AND OTHER

- Divergence in Labour Force Growth: Should Wages and Prices Grow Faster in Germany? (with Thomas Beissinger and Joël Hellier). IZA Discussion Paper No. 13538, 2020.

- Competitiveness at the Country-Sector Level: New Measures Based on Global Value Chains (with Thomas Beissinger). IZA Discussion Paper No. 11499, 2018.
- SPECTRAN, a Set of Matlab Programs for Spectral Analysis (with Víctor Gómez). FZID Discussion Paper No. 60, 2012.
- Maßnahmen zur Förderung der Chancengleichheit sowie Frauen in Führungspositionen in baden-württembergischen Betrieben (with Günther Klee). IAW-Kurzbericht No. 5, December 2009.

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## PRESENTATIONS

- 2021 Asian Meeting of the Econometric Society (Miri, Malaysia)
- 2019 Research Seminar at the Research Institute for Global Value Chains (RIGVC; Beijing, China); Asian Meeting of the Econometric Society (Xiamen, China); ESCoE Conference on Economic Measurement (London, UK)
- 2018 Asian and Australasian Society of Labour Economics (AASLE) Conference (Seoul, South Korea); European Trade Study Group (Warsaw, Poland); China Meeting of the Econometric Society (Shanghai); Research Seminar at the University of Tübingen (Germany)
- 2017 11th CFE Conference (London, UK); European Meeting of the Econometric Society (Lisbon, Portugal); International Conference on Econometrics and Statistics (Hong Kong)
- 2016 Annual Congress of the German Economic Association (Augsburg, Germany); Asian Meeting of the Econometric Society (Kyoto, Japan); Warsaw International Meeting (Poland); FindEcon Conference (Lodz, Poland)
- 2015 9th CFE Conference (London, UK); NBP Workshop on Forecasting at the National Bank of Poland (Warsaw, Poland); Annual Congress of the German Economic Association (Münster, Germany), Warsaw International Meeting (Poland), International Association for Applied Econometrics—IAAE (Thessaloniki, Greece); 19th ICMAIF (Rethymno, Greece)
- 2014 Annual Congress of the German Economic Association (Hamburg, Germany); Warsaw International Meeting (Poland); International Symposium on Forecasting (Rotterdam, Netherlands); 18th ICMAIF (Rethymno, Greece)
- 2013 7th CFE-ERCIM conference (London, UK); PhD Seminar at the University of Rome “Tor Vergata” (Italy); Warsaw International Meeting (Poland); 17th ICMAIF (Rethymno, Greece); Doctoral Workshop at the University of Hohenheim (Germany)
- 2012 PhD Workshop at the University of Hohenheim (Germany); Warsaw International Meeting (Poland); Scottish Economic Society Conference (Perth, Scotland); FAU/IAB Seminar “Macroeconomics and Labor Markets” (Nürnberg, Germany)
- 2011 Workshop on Frequency Domain Research in Macroeconomics and Finance at the Bank of Finland; PhD Workshop at the University of Hohenheim (Germany); 16th Congress of IEA (Beijing, China); 15th ICMAIF (Rethymno, Greece)
- 2010 ifo Workshop “Makroökonomik und Konjunktur” (Dresden, Germany); IWH-IAB Workshop “Lohnpolitik nach der Krise” (Halle, Germany); Annual Congress of the German Economic Association (Kiel, Germany); Warsaw International Meeting (Poland)

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## MEDIA

- Sollten die Preise und Löhne in Deutschland stärker steigen? Konsequenzen internationaler Unterschiede im Wachstum der Erwerbsbevölkerung (with Thomas Beissinger and Joël Hellier, in German): [Contribution for \*Ökonomenstimme\*](#)
- Illuminating the World Cup Effect: Night Lights Evidence from South Africa (mit Gregor Pfeifer und Fabian Wahl):
  - [Pressemitteilung der Universität Hohenheim](#)
  - [Sunday Times](#)
  - [SciBraai](#)
  - [htxt.africa](#)

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## SOFTWARE PACKAGES

Matlab toolbox SPECTRAN for spectral analysis, available at:  
<http://www.martynamarczak.com/code>

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## RESEARCH INTERESTS

- Business cycle analysis, time series analysis (univariate and multivariate models, state space models, spectral analysis, wavelet analysis)
- Programming, especially in Python, R, and Matlab
- Machine learning methods
- Labor economics, especially macroeconomics of unemployment and wages (matching models, labor union models, efficiency wages models)
- Input-output analysis, global value chains

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## TEACHING EXPERIENCE

- Advanced Macroeconomics (Economics, MSc), in English
- Macroeconomics of Unemployment (Economics, MSc), in English
- Labor Supply, Immigration and Wage Inequality (Economics, MSc), in English
- Optimization in Economic Theory (Economics, MSc), in English
- Macroeconomics (Economics, BSc), in German
- Macroeconomics (Communication Studies, BSc), in German
- Microeconomics (Communication Studies, BSc), in German
- Supervision of master theses, in English
- Supervision of term papers in the major Labor Economics (Economics, MSc), in English

- Supervision of bachelor theses, in German
- Supervision of research-based projects conducted by undergraduate students within the scope of “Humboldt Reloaded” – project funded by the Ministry of Education and Research

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#### COMPUTER SKILLS

Python, R, Matlab, Stata, Eviews, Ox, STAMP, Maple, L<sup>A</sup>T<sub>E</sub>X, Microsoft Office, Django Web Development Framework, HTML and CSS

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#### LANGUAGES

Polish (mother tongue), German (fluent), English (fluent)

Stuttgart, July 2021

Martyna Marczak