

# CURRICULUM VITAE

**Dr. Franziska M. Bremus**  
DIW Berlin  
Department of Macroeconomics  
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## CURRENT POSITIONS

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since 2013                      Research associate at the Department of Macroeconomics

## RESEARCH INTERESTS

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Real-financial interactions, international financial integration, financial stability & regulation, international risk sharing

## WORK EXPERIENCE

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2017 - 2022                      Coordinator of the junior research group “European Capital Markets”  
Department of Macroeconomics, DIW Berlin

2017 – 2019                      Member of the Leibniz strategy forum “European Research”  
Leibniz Association

2016 – 2019                      Member of the editorial team of the DIW Weekly Report

2009 – 2013                      Research assistant at the Departments of Macroeconomics and Forecasting  
DIW Berlin

2011 – 2012                      Research assistant at the Chair of International Macroeconomics and Finance  
Prof. Dr. Claudia M. Buch, University of Tübingen

## EDUCATION

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2013                                  Dissertation: “Macroeconomics and Financial Markets: Essays on Micro-Macro Linkages”  
Supervisor: Prof. Dr. Claudia M. Buch  
University of Tübingen

2008 – 2009                      Ph.D. courses, Graduate Center of Economic and Social Research  
DIW Berlin

2008                                  Diplom-Volkswirtin (International Economics)  
University of Tübingen

2006                                  M.Sc. in Economics  
University of Québec at Montreal (UQAM), Canada

## **TEACHING**

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Co-Instructor "Introduction to Policy Analysis and Policy Advice" (PhD)  
DIW Graduate Center, Berlin, 2018

Lecture "International Economics" (Master)  
Hertie School of Governance, Berlin, 2018, 2015

Seminar "The stability of the international monetary system" (Bachelor),  
Colloquium „Open economy macroeconomics" (Master)  
Teaching Assistant for „International Financial Stability"(Master)  
University of Tübingen, 2011-2012

Workshop „Refresher on mathematics and statistics"(Master)  
Hertie School of Governance, Berlin, 2010

Tutorial „Applied economic analysis"(Master)  
Hertie School of Governance, Berlin, 2009

## **ACADEMIC VISITS**

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2014	London School of Economics, Systemic Risk Centre, UK
2012	University of California, Davis, USA
2009	Georgetown University and DIW DC, Washington, D.C., USA

## **PROJECTS**

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since 2022	Distributional consequences of macroeconomic policies in Europe Leibniz Competition 2021, Leibniz Association
2017 – 2022	European capital markets and macroeconomic stability: The role of equity and debt Leibniz Competition 2017, Leibniz Association
2015 – 2019	Bank-specific Risk and Macroeconomic Performance DFG Priority Program 1578 "Financial Market Imperfections and Macroeconomic Performance"
2015 – 2016	Assessment of the Impact of the Capital Requirements Regulation (CRR) on the access to finance for business and long-term investments European Commission, DG FISMA
2013 – 2016	Gemeinschaftsdiagnose (Joint Economic Forecast Project) German Federal Ministry of Economics
2011 – 2014	Market Structure in Banking and Macroeconomic Stability DFG Priority Program 1578 "Financial Market Imperfections and Macroeconomic Performance"
2009 – 2010	Financial Systems, Efficiency, and Simulation of Sustainable Growth (FINESS) 7th Framework Programme, European Commission

## **SELECTED PRESENTATIONS**

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International Banking Research Network Workshop, Banque de France (2019)  
International Conference on Macroeconomic Analysis and International Finance, Crete (2019\*, 2018\*, 2012)  
DFG-Workshop on Financial Market Imperfections and Macroeconomic Performance (2018, 2017\*, 2016\*, 2015)  
Annual Meeting of the German Economic Association (2021\*, 2018\*, 2017\*, 2015, 2013, 2010)  
Annual International Conference on Macroeconomic Analysis and International Finance (2019\*, 2012)  
International Rome Conference on Money, Banking and Finance, Rome (2018\*, 2015, 2014)  
Research Seminar, University of Rostock (2018)  
International Conference on Computing in Economics and Finance (2017\*, 2012, 2010)  
International Financial Stability Workshop, Berlin (2017)  
American Economic Association, Annual Meeting (2016\*)  
Conference on “Macroeconomic Challenges Facing Low-Income Countries”, IMF, Washington DC (2014, 2013)  
Systemic Risk Centre Seminar, London School of Economics and Political Science (2014)  
Annual Congress of the European Economic Association, Gothenburg (2021\*, 2016, 2013, 2012)

\*: paper presented by co-author

## **PUBLICATIONS IN REFEREED JOURNALS**

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**The Nexus between Loan Portfolio Size and Volatility: Does Bank Capital Regulation Matter?**  
with Melina Ludolph, *Journal of Banking & Finance*, Vol. 127, pp.106-122, 2021.

**Interactions between Regulatory and Corporate Taxes: How Is Bank Leverage Affected?**  
with Kirsten Schmidt and Lena Tonzer, *Journal of Banking and Finance*, Vol. 118, 2020.

**Drivers of Countries' External Debt-Equity Mix: A Sectoral Analysis**  
with Tatsiana Kliatskova, *Journal of International Money and Finance*, Vol. 107, 2020.

**Big Banks and Macroeconomic Outcomes: Theory and Cross-Country Evidence of Granularity**  
with Claudia M. Buch, Katheryn N. Russ, and Monika Schnitzer, *Journal of Money, Credit and Banking*, Vol. 50, pp. 1785-1825, 2018.

**Reduced cross-border lending and financing costs of SMEs**  
with Katja Neugebauer, *Journal of International Money and Finance*, Vol. 80, pp. 35-58, 2018.

**Granularity in Banking and Growth: Does Financial Openness Matter?**  
with Claudia M. Buch, *Journal of Banking and Finance*, Vol. 77, pp. 300-316, 2017.

**Drivers of structural change in cross-border banking since the global financial crisis**  
with Marcel Fratzscher, *Journal of International Money and Finance*, Vol. 52, pp. 32-59, 2015.

**Bank Market Structures and Macroeconomic Stability: Are Low-Income Countries Special?**  
with Claudia M. Buch, *Pacific Economic Review*, Vol. 20 (1), pp. 73-100, February 2015.

**Cross-Border Banking, Bank Market Structures and Market Power: Theory and Cross-Country Evidence**  
*Journal of Banking and Finance*, Vol. 50, pp. 242-259, January 2015.

**Unemployment and Portfolio Choice: Does Persistence Matter?**  
with Vladimir Kuzin, *Journal of Macroeconomics*, Vol. 40, pp. 99-113, June 2014.

## **WORKING PAPERS**

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### **Integrating Out Natural Disaster Shocks**

with Malte Rieth, mimeo, September 2022.

### **A Deep Dive into Risk Sharing through the Capital Channel in the Euro Area – Inter- versus Intra-Regional Risk Sharing**

with Natalia Martín Fuentes, Alexandra Born, Wieger Kastelein and Claudia Lambert, mimeo, 2022.

### **The Impact of ECB Corporate Sector Purchases on European Green Bonds**

with Franziska Schütze and Aleksandar Zaklan, *DIW Discussion Papers No. 1938*, 2021.

### **Lender-Specific Mortgage Supply Shocks and Macroeconomic Performance in the United States**

with Thomas Krause and Felix Noth, *DIW Discussion Paper No. 1936*, January 2021.

## **FURTHER SELECTED PUBLICATIONS**

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### **A Deep Dive into Risk Sharing through the Capital Channel in the Euro Area – Inter- versus Intra-Regional Risk Sharing**

with Natalia Martín Fuentes, Alexandra Born, Wieger Kastelein and Claudia Lambert, *Financial Integration and Structure in the Euro Area*, European Central Bank, pp. 68-72, 2022.

### **Capital Markets Union and Cross-Country Risk Sharing**

with Claudia Buch, in: Franklin Allen et al. (eds), *Capital Markets Union and Beyond*, MIT Press, 2019.

## **REFEREEING**

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Economics Letters, Journal of Banking and Finance, Journal of International Money and Finance, Journal of Financial Stability, German Economic Review, Economics of Transition, International Journal of Finance and Economics.

Berlin, September 2022