Tobias Scheckel, M.Sc.

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Research Interests

Bayesian econometrics and empirical macroeconomics, with a focus on vector autoregressions, forecasting, monetary policy analysis, model misspecification, and probabilistic network models

Experience

Paris Lodron University — Salzburg, AUT
Research fellow — Jan 2023 – Present

Austrian Institute of Economic Research (WIFO) — Vienna, AUT
Research fellow — Jan 2023 – Present

Bocconi University — Milan, ITA
Visiting researcher — Jan 2025 – Oct 2025

University of Economics and Business (WU) — Vienna, AUT
Research fellow — Mar 2022 – Dec 2022
Student assistant — Jan 2021 – Feb 2022

Education

Paris Lodron University — Salzburg, AUT
Doctoral program — Mar 2023 – Present

- Dissertation: "Stochastic Modeling of Networks in Multivariate Time Series Regressions"
- Supervisor: Florian Huber
- Visiting PhD student: Bocconi University, Milan, Italy (Feb 2025 – Jun 2026)

University of Economics and Business (WU) — Vienna, AUT
M.Sc. in Economics (Science Track), passed with honors — Oct 2019 – Feb 2022

- Study exchange: Higher School of Economics Moscow, Russia (Aug 2021 – Jan 2022)

Free University — Berlin, DEU
B.Sc. in Economics, passed with honors — Oct 2015 – Jul 2019

- Study exchange: Norwegian School of Economics Bergen, Norway (Aug 2017 – Jun 2018)

Working Papers

Huber, Florian, Gary Koop, Massimiliano Marcellino, and Tobias Scheckel (2024). *Bayesian modelling of VAR precision matrices using stochastic block networks*. arXiv: 2407.16349 [econ.EM]. URL: https://arxiv.org/abs/2407.16349.

Huber, Florian, Massimiliano Marcellino, and Tobias Scheckel (2025). *Coarsened Bayesian VARs – Correcting BVARs for Incorrect Specification*. arXiv: 2304.07856. URL: https://arxiv.org/abs/2304.07856.

Book Chapters

Aroney, Nicholas, Nathalie Behnke, Daniel Béland, Christian Bender, Corinna Dornacher, Franz Fallend, Alan Fenna, Stefan Griller, Mario Hesse, Florian Huber, Simon Kempny, André Lecours, Thomas Lenk, Vanessa MacDonnell, Peter Oliver, Rainer Palmstorfer, Sebastian Plesdonat, Sonja Puntscher Riekmann, Jonathan Rodden, Tobias Scheckel, Ivana Skazlic, Maren Springsklee, Trevor Tombe, Hannes Winner, and Thomas Zörner (2021). "Coping with Covid: How Did Covid-19 Management Measures Affect Fiscal Federal Relations?" English. In: *Jahrbuch für öffentliche Finanzen 2-2021*. Ed. by Martin Junkernheinrich, Stefan Korioth, Thomas Lenk, Henrik Schelle, Matthias Woisin. Germany: Berliner Wissenschafts-Verlag, pp. 117–156. ISBN: 9783830551478.

Other Professional Activities

Presentations

- **National Bank of Poland Workshop on Forecasting**
  National Bank of Poland (POL) — Nov 2025
  Robust Bayesian VARs through Power Posteriors - Correcting BVARs for Incorrect Specification (invited talk)
- **7th Annual Workshop on Financial Econometrics**
  Örebro University (SWE) — Nov 2025
  Robust Bayesian VARs through Power Posteriors - Correcting BVARs for Incorrect Specification
- **1st Junior Milan Time Series Workshop**
  University of Milan (ITA) — Mar 2025
  Bayesian modelling of VAR precision matrices using stochastic block networks (poster)
- **17th International Conference for Computational and Financial Econometrics**
  HTW Berlin (DEU) — Dec 2023
  Stochastic Block Network Vector Autoregressions (invited talk)
- **6th Annual Workshop on Financial Econometrics**
  Örebro University (SWE) — Nov 2023
  Stochastic Block Network Vector Autoregressions
- **13th European Seminar on Bayesian Econometrics**
  Glasgow University (GBR) — Sep 2023
  Stochastic Block Network Vector Autoregressions

Training Schools

- **Bayesian Estimation of RANK and HANK Business Cycle Models**
  Barcelona School of Economics (ESP) — Jun 2026
  taught by Kristoffer Nimark
- **Forecasting, Empirical Macroeconomics and Machine Learning**
  WU Vienna — Apr 2026
  taught by Philippe Goulet-Coulombe

- **The Econometrics of Micro and Macro Interactions**
  Study Center Gerzensee (CHE) — Mar 2026
  taught by Frank Schorfheide
- **Network Econometrics**
  Ca'Foscari University (ITA) — Jul 2025
  coordinated by Roberto Casarin
- **Bayesian Financial Econometrics**
  Study Center Gerzensee (CHE) — Jun 2025
  taught by John M. Maheu
- **Large-Dimensional VARs and Bayesian Methods**
  Joint Research Center Ispra (ITA) — May 2025
  taught by Todd Clark
- **Probabilistic Modeling of Networks and Relational Data**
  Study Center Gerzensee (CHE) — Sep 2023
  taught by David Dunson
- **Advanced Bayesian Time Series Methods**
  Barcelona School of Economics (ESP) — Jul 2023
  taught by Andrea Carriero

Refereeing

Macroeconomic Dynamics, Empirical Economics, Networks and Spatial Economics, Empirica

Teaching

- **Methods in Economics** (809.400) — Fall 2025
  Instructor, Paris Lodron University Salzburg (Graduate)
- **Methods in Economics** (809.400) — Fall 2024
  Instructor, Paris Lodron University Salzburg (Graduate)

Skills

- **Coding:** Julia, R (excellent); MATLAB (experienced); Python, Stata, Bash (basic)
- **Technical Proficiencies:** Microsoft Office, LaTeX (excellent); Git (experienced)
- **Languages:** German (native); English (C2); Russian (B2); Norwegian, French, Italian (A2)

Extracurricular Activities

- Learning Russian — Jul 2017 – Present
  Self-taught
- Muay Thai — 2016 – Present
  Local Club

Vienna, March 2026