

Jan-Philipp Dueber

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Employment

2019–present | Lecturer (Assistant Professor) in Economics
University of Kent / United Kingdom

Education

2015–2019 | PhD in Economics
University of Kent / United Kingdom

09/2014–12/2014 | Visiting Student
Graduate Institute of International and
Development Studies Geneva / Switzerland

2013–2015 | Master of Arts in Economics
University of Zurich / Switzerland

2009–2013 | Bachelor of Arts in Economics (magna cum laude)
University of Zurich / Switzerland

Professional Experience

10/2018–04/2019 | Assistant Lecturer
University of Kent / United Kingdom

09/2016–09/2018 | Graduate Teaching Assistant
University of Kent / United Kingdom

07/2011–08/2011 | Internship at the Liaison Office of the German Liberal Party
at the European Union in Brussels / Belgium

05/2010–07/2010 | Internship at the German Slovak Chamber of Commerce
Bratislava / Slovakia

Teaching Experience

Open Economy Macroeconomics: Lecturer University of Kent / United Kingdom	Autumn 2022, Autumn 2023 Autumn 2024
Macroeconomics: Co-Lecturer University of Kent / United Kingdom	Spring 2021, Spring 2022
Macroeconomic Analysis: Lecturer University of Kent / United Kingdom	Spring 2021, Spring 2022, Spring 2023 Spring 2024, Spring 2025
Principles of Economics: Lecturer University of Kent / United Kingdom	Spring 2020, Spring 2021, Spring 2022 Spring 2023, Spring 2024, Spring 2025
Extended Economics Essay: Supervisor University of Kent / United Kingdom	Autumn 2020, Autumn 2021
Economics Dissertation: Supervisor University of Kent / United Kingdom	Autumn 2021, Spring 2022 Autumn 2022, Spring 2023
Introduction to Time-Series Econometrics: Teaching Assistant University of Kent / United Kingdom	Spring 2017, Spring 2018, Spring 2019
Mathematics for Economics Mode A: Teaching Assistant University of Kent / United Kingdom	Autumn 2016, Autumn 2017 Autumn 2018

Conference Presentations

12/2019	2019 European Winter Meeting of the Econometric Society Rotterdam / Netherlands
07/2019	2019 Africa Meeting of the Econometric Society Rabat / Morocco
07/2019	13th Annual Meeting of the Portuguese Economic Journal Evora / Portugal
04/2019	Royal Economic Society Annual Conference Coventry / United Kingdom
12/2018	Royal Economic Society PhD Meeting London / United Kingdom
12/2018	43rd Symposium of the Spanish Economic Association Madrid / Spain
06/2018	2018 Asia Meeting of the Econometric Society Seoul / South Korea
04/2018	International Days of Macroeconomics and Finance Rabat / Morocco
03/2018	4th Royal Economic Society Symposium of Junior Researchers Brighton / United Kingdom
12/2017	42nd Symposium of the Spanish Economic Association Barcelona / Spain
06/2017	2017 Africa Meeting of the Econometric Society Algiers / Algeria
04/2017	3rd International Conference in Applied Theory, Macro and Empirical Finance Thessaloniki / Greece

Seminar Presentations

02/2019	Ecole Polytechnique Federale de Lausanne Lausanne / Switzerland
12/2018	University of Haifa Haifa / Israel

Workshops

11/2014	10th Winter-Workshop at Deutsche Bundesbank Eltville / Germany
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Scholarships

09/2015–09/2018	Doctoral Research Scholarship in Economics University of Kent / United Kingdom
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Languages

German	Native
English	Fluent

Computer Skills

Matlab/Octave | Fortran | C | Julia | Latex

Research Interests

International Macroeconomics | Macroeconomics

Working Paper

“Endogenous Time-Varying Volatility and Emerging Market Business Cycles”

Studies in Economics 1811, School of Economics, University of Kent

Time-varying volatility plays a crucial role in understanding business cycles in emerging market economies. However, the literature treats volatility as an exogenous process. This paper endogenizes time-varying volatility in the debt premium and total factor productivity into a standard small open economy model and assesses the quality of the model by comparing it to emerging market data. An additional volatility channel that operates through the debt premium on the interest rate faced by a small open economy can generate countercyclical net exports and excess volatility in consumption as observed in data on emerging market business cycles.

Other

“Countercyclical Risk Aversion and International Business Cycles”

Experimental evidence suggests that agents’ risk aversion is time-varying and countercyclical. This evidence is at odds with the conventional practice of a constant risk aversion in DSGE models. Introducing a countercyclical time-varying risk aversion into an otherwise standard international real business cycle model helps to generate data moments that are consistent with empirical observations. By introducing a countercyclical risk aversion we can successfully address the Backus-Smith Puzzle and the International Comovement Puzzle. In addition, introducing a countercyclical time-varying risk aversion helps in generating the correct degree of volatility in investment and labor.

“Volatility Driven Capital Flows in Emerging Market Economies”

Gross capital inflows and outflows in many emerging market economies are characterized by large cyclical fluctuations. This paper analyzes these cyclical fluctuations from the perspective of changes in macroeconomic volatility for the case of Mexico. The first part estimates an open economy dynamic stochastic general equilibrium model with stochastic volatility shocks in TFP and investment efficiency to derive theory based restrictions for a structural VAR. It then continues and applies in the second part a SVAR approach with combined sign and zero restrictions to estimate the impact of volatility shocks on Mexican gross capital flows. Both the DSGE model and the SVAR with sign restrictions are able to generate a negative effect on capital inflows and a positive effect on capital outflows after a shock in domestic stochastic volatility.

References

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