

Curriculum Vitae

Name: Maximilian Göbel
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Academic Education

Since 03/2023: Post-Doctoral Researcher
University: Università Bocconi
(GREEN – Center for Research on
Geography, Resources, Environment, Energy
& Networks)

09/2017 – 04/2023: PhD in Economics
University: ISEG – Universidade de Lisboa
(Lisbon School of Economics and Mmgmt)
Supervisor: Professor Tanya Vianna de Araùjo

10/2015 – 08/2017: Master of Science
University: Goethe University, Frankfurt am Main
Field: Finance, Economics
Exchange: Università degli Studi di Napoli

10/2011 – 09/2014: Bachelor of Science
University: University of the Deutsche Bundesbank
Field: Central Banking

Visiting Destinations

09/2022 – 02/2023: UQAM – Université du Québec à Montréal
Host: Professor Philippe Goulet Coulombe

09/2021 – 06/2022: Ca' Foscari, Università di Venezia
Host: Professoressa Monica Billio
Professoressa Lorian Pelizzon

08/2019 – 07/2021: University of Pennsylvania
Host: Professor Francis X. Diebold

09/2018 – 05/2019: Università di Bologna
Host: Professore Sergio Pastorello

Professional Education

- 10/2015 – 09/2017: Part-time employee at Deutsche Bundesbank
Directorate General: Markets
Section: Valuation of marketable non-ABS securities
- 10/2014 – 09/2015: Full-time employee at Deutsche Bundesbank,
Directorate General: Markets
Section: Valuation of marketable non-ABS securities

Other Positions

- 04/2022 – 06/2022: Teaching Assistant for *Macroeconomics* at Ca' Foscari – Università di Venezia
Lecturer: *Professoressa Loriana Pelizzon*
- Since 10/2019: Research Associate at *UECE - Research Unit on Complexity and Economics* at ISEG – Lisbon School of Economics and Management

Scholarships

- 07/2018 – 06/2021: Bolsas de Doutoramento da Universidade de Lisboa para Economia e Gestão
- 09/2021: Young Investigator Training Program 2019

Publications

1. Diebold, F.X., Goulet Coulombe, P., Göbel, M. (2023). *Assessing and Comparing Fixed-Target Forecasts of Arctic Sea Ice: Glide Charts for Feature-Engineered Linear Regression and Machine Learning Models*. Energy Economics, forthcoming.
arXiv: [link](#)
2. Diebold, F.X., Goulet Coulombe, P., Göbel, M., Rudebusch, G.D. and Zhang, B. (2022). *When Will Arctic Sea Ice Disappear? Projections of Area, Extent, Thickness, and Volume*. Journal of Econometrics, forthcoming.
arXiv: [link](#);
NBER Working Paper Series: [link](#)

3. Diebold, F.X. and Göbel, M. (2022). *A Benchmark Model for Fixed-Target Arctic Sea Ice Forecasting*. Economics Letters, Volume 215, 110478.
Available at: <https://doi.org/10.1016/j.econlet.2022.110478>
4. Goulet Coulombe, P. and Göbel, M. (2021). “*On Spurious Causality, CO2, and Global Temperature*”. Econometrics, 9(3), 33.
Available at: <https://doi.org/10.3390/econometrics9030033>.
5. Goulet Coulombe, P. and Göbel, M. (2021). “*Arctic Amplification of Anthropogenic Forcing: A Vector Autoregressive Analysis*”. Journal of Climate, 34(13), 5523-5541.
Available at: <https://doi.org/10.1175/JCLI-D-20-0324.1>
6. Diebold, F.X. and Göbel, M. and Goulet Coulombe, P. and Rudebusch, G.D. and Zhang, B. (2021). “*Optimal Combination of Arctic Sea Ice Extent Measures: A Dynamic Factor Modeling Approach*”. International Journal of Forecasting, 37(4), 1509-1519.
Available at: <https://doi.org/10.1016/j.ijforecast.2020.10.006>.
7. Göbel, M., Araújo, T (2020). “*Indicators of Economic Crises: a Data-Driven Clustering Approach*”. Applied Network Science 5, 44.
Available at: <https://doi.org/10.1007/s41109-020-00280-4>
8. Göbel M., Araújo T. (2020). “*A Network Structure Analysis of Economic Crises*”. In: Cherifi H., Gaito S., Mendes J., Moro E., Rocha L. (eds) Complex Networks and Their Applications VIII. COMPLEX NETWORKS 2019. Studies in Computational Intelligence, vol 882. Springer, Cham.
9. Araújo T., Göbel M. (2019). “*Reframing the S&P 500 Network of Stocks along the 21st Century*”. Physica A: Statistical Mechanics and its Applications, 526.
Available at: doi.org/10.1016/j.physa.2019.121062

Working Papers

- Goulet Coulombe, P and Göbel, M. (2023). *Maximally Machine-Learnable Portfolios*.
 - SSRN: [link](#)
- Göbel, M. (2023). *Forecasting U.S. Recessions: The Yield-Curve - What Else?!*
 - Available at: [link](#)
- Göbel, M. and Tavares, N. (2022). *Zombie Lending in the United States -- Prevalence versus Relevance*.
 - arXiv: [link](#)

Work in Progress

- *Maximally Forward-Looking Core Inflation*. Joint with Goulet Coulombe, Philippe and Klieber, Karin and Barrette, Christophe.
- *Building Maximally Predictable Macroeconomic Aggregates*. Joint with Goulet Coulombe, Philippe and Klieber, Karin and Barrette, Christophe.
- *Expanding the Zoo: The Circularity Factor*. Joint with Zara, Claudio and Qiu, Borui.
- *Physical Climate Risk, Supply Chains, and the Macroeconomy*. Joint with Guidolin, Massimo.

Conferences (Presenter)

2019

Complex Networks 2019

2021

CMOS-SCMO Canadian Meteorological and Oceanographic Society; Canadian Economics Society; 2021 North American Summer Meeting of the Econometric Society; International Conference on Economic Modeling and Data Science; 22nd IWH-CIREQ-GW Macroeconometric Workshop: “Environmental Macroeconomics”.

2022

RCEA Conference on Recent Developments in Economics, Econometrics and Finance; SNDE Symposium 2022; Finance Workshop 2022 Ca' Foscari Università di Venezia; 72º. seminário GEE/GPEARI; 4th International Conference on European Studies; EEA-ESEM 2022; 21st International Conference CREDIT 2022.

2023

ECONDAT 2023 Spring Meeting; IAAE Annual Conference 2023. PyMCon, July 17th, 2023. International Institute of Forecasters Macroeconomic Forecasting Online Seminar, October 31st, 2023. Financial Econometrics meets Machine Learning Conference 2023.

Conferences (Discussant)

2021

20th International Conference CREDIT 2021.

2023

ECONDAT 2023 Spring Meeting.