

ELIO BOLLIGER

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EDUCATION

09/2018 – Today	University of Lausanne, Ph.D. Candidate Research interests: International Macroeconomics, Financial Stability and Monetary Policy
09/2018 – 08/2019	Study Center Gerzensee (GPA 5.5/6) Program for Beginning Doctoral Students: Econometrics, Macroeconomics, Microeconomics
09/2016 – 07/2018	University of Lausanne, Master of Science in Economics (GPA 5.7/6) Orientation: Quantitative Economics and Macroeconomics Thesis: GDP Volatility in Switzerland - A Fundamental Approach (GPA 6/6), under the supervision of Andreas Tischbirek
09/2012 – 06/2015	University of Bern, Bachelor of Science in Economics (GPA 5.4/6)

RESEARCH

Ongoing	The Effect of Macroprudential Policies on Homeownership: Evidence from Switzerland , with Adrian Bruhin, Andreas Fuster and Maja Ganarin (WP available on request)
Ongoing	Dissecting the Home bias in Expectations with Kenza Benhima
Ongoing	Inflation Expectations and News Media: Regional Differences in Switzerland
Older Work	Social, cultural and experiential patterning of attitudes and behaviour towards assisted suicide in Switzerland: evidence from a national population-based study 2020 , with Sarah Vilpert, Carmen Borrat-Besson, Gian Domenico Borrasio and Jürgen Maurer <i>Swiss Medical Weekly, Vol. 150, Issue 2526</i>

WORK EXPERIENCE

08/2018 – Today	Scientific Collaborator, Institut d'Économie Appliquée (CREA), Lausanne <ul style="list-style-type: none">● Creation of a News Sentiment Index using Web Scraping Techniques● Development of a Dynamic Factor Model to nowcast Swiss economic activity● Regular assessment of a forecast model for a Swiss industry (until July, 2019)
10/2019 – 10/2020	Research Assistant, Swiss National Bank, Bern Joint research project: The Effect of Macroprudential Policies on Homeownership: Evidence from Switzerland (20%)
02/2018 – 07/2018	Internship, Institut d'Économie Appliquée (CREA), Lausanne Combined internship with master thesis (80%): <ul style="list-style-type: none">● Internal research concerning the structural volatility of Switzerland (Master Thesis)● Support in external research solicited by other institutions or private enterprises. Development of a forecasting model for an important Swiss exports Industry
07/2017 – 08/2018	Various Research Assistant Positions, University of Lausanne <ul style="list-style-type: none">● Co-author of a paper investigating the opinions and attitudes of Swiss people regarding assisted suicide (Jürgen Maurer, 20%)● Assisting professors for academic publication in the process of the data collection and manipulation (Johannes Bugge and José Mata, 20%)

08/2015 – 07/2016

Internship, Swiss National Bank, Bern

Intern at the Financial Stability Division (100%), being essentially involved in:

- Developing an Excel-based tool for analysing the Swiss mortgage market
- Benchmarking and monitoring of various financial indicators for Global Systemically Important Banks (G-SIB)
- Analysing and updating statistical evaluations in R on the effects of negative interest rates

TEACHING EXPERIENCE

02/2019 – Today

Économie politique II

Undergraduate course, introduction to Macroeconomics

CONFERENCES AND PRESENTATIONS

2022

Young Swiss Economists Meeting, KOF & ETH Zürich (02/2022 - Switzerland), **Conference on Recent Developments in Economics, Econometrics and Finance** (03/2022 - Online), **Theories and Methods in Macroeconomics** (04/2022 - UK), **Econ GSW Webinar series for graduate students** (05/2022 - Online), **SFI Research Days** (06/2022 - Switzerland), **Swiss Society of Economics and Statistics** (06/2022 - Switzerland), **Research Days, University of Lausanne** (09/2022 - Switzerland)

2021

Research Days, University of Lausanne (09/2021 - Switzerland), **Gerzensee Alumni Conference** (11/2021 - Switzerland)

2020

Internal Seminar, Swiss National Bank (08/2020 - Switzerland), **Research Days, University of Lausanne** (09/2020 - Switzerland)

PHD COURSES

09/2021

Macroeconomics with Financial Frictions: Monetary and Macroprudential Policies, by Javier Bianchi, Study Center Gerzensee, Switzerland

09/2021

Advances in Financial Time Series Modelling, by Siem Jan Koopman, Study Center Gerzensee, Switzerland

- Filtering and Signal Extraction, Volatility and Factor Models

05/2021

Introduction to using the HPC clusters by Kenza Benhima and Jean-Paul Renne, University of Lausanne, Switzerland

- High-Performance Computing, running Python applications on clusters

02/2021

Winter School in Data Analytics and Machine Learning, University of Fribourg, Switzerland

- Predictive and Causal Machine Learning in R, Text Analysis in R

01/2021

A Gentle Introduction to Deep Learning with Python and R, at the Scientific Computing and Research Support Unit of the University of Lausanne, Switzerland

- Introduction in Supervised Learning (Neural Networks, K-fold Cross-Validation)

06/2019

The Identification of Structural Shocks in Dynamic Models by Kenza Benhima and Jean-Paul Renne, University of Lausanne, Switzerland

- Zero/sign restrictions, forecast error variance maximization, Monte Carlo, Bootstrap

SKILLS

Languages	German (native)	English (fluent)	French (fluent)	Spanish (intermediate)	Italian (basics)	Portuguese (basics)
Programming	R	● ● ● ● ●	Python	● ● ● ● ●	Matlab	● ● ● ● ●
	Stata	● ● ● ● ○	Excel, VBA	● ● ● ● ○	LaTeX	● ● ● ● ○
	SQL	● ● ● ○ ○	Groovy	● ● ● ○ ○	EViews	● ● ○ ○ ○
Others	Sentiment Analysis with Python, and Web Scraping (Spyder, Selenium). Shiny and Flexdashboards, Data Providers: Bloomberg, Eikon, Datastream, Compustat					

EXTRACURRICULAR ACTIVITIES

09/2021 - Today	PhD representative at HEC Lausanne Main responsibilities are representing PhD students' interests at the faculty level.
09/2017– 09/2021	Member of the Student Think Tank Uthink, Lausanne Organising conferences to inform the university community about federal referenda. <i>Uthink is a student organisation which aims to promote the scientific knowledge produced by the academic world.</i>
03/2013 – 08/2018	Actuary and Member of the Futsal Club Luzern
01/2001 – 08/2010	Member and part of the leadership, Scouts Ebikon/Buchrain

HOBBIES

Piano, reading, climbing, skiing and futsal.

Last update: August, 2022