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 **News Sentiment Index for 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
Swiss Medical Weekly, Vol. 150, Issue 2526

WORK EXPERIENCE

08/2018 – Today **Scientific Collaborator, Institut d'Économie Appliquée (CREA), Lausanne**
- 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%):
- 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**
- 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 Buggle 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 Systematically 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), **Econ GSW Webinar series for graduate students** (05/2022 - Online), **XXIII Conference on International Economics** (06/2022 - Spain) |

| 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** ●●○○○			
Online courses	**Sentiment Analysis with Python**, several courses on Datacamp for Text Analysis and Web Scraping (Spyder, Selenium).					
	Shiny and Flexdashboards, courses on Datacamp to create Web applications					
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. *Uthink is a student organisation which aims to promote the scientific knowledge produced by the academic world.*
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: April, 2022