

# ELIO BOLLIGER

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## EDUCATION

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09/2018 – Today	<b>University of Lausanne, Ph.D. Candidate</b> Research interests: International Macroeconomics, Financial Stability and Monetary Policy
09/2018 – 08/2019	<b>Study Center Gerzensee (GPA 5.5/6)</b> Program for Beginning Doctoral Students: Econometrics, Macroeconomics, Microeconomics
09/2016 – 07/2018	<b>University of Lausanne, Master of Science in Economics (GPA 5.7/6)</b> 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	<b>University of Bern, Bachelor of Science in Economics (GPA 5.4/6)</b>

## RESEARCH

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

## WORK EXPERIENCE

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

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)

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

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09/2021 - Today	<b>PhD representative at HEC Lausanne</b> Main responsibilities are representing PhD students' interests at the faculty level.
09/2017– 09/2021	<b>Member of the Student Think Tank Uthink, Lausanne</b> 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	<b>Actuary and Member of the Futsal Club Luzern</b>
01/2001 – 08/2010	<b>Member and part of the leadership, Scouts Ebikon/Buchrain</b>

## HOBBIES

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Piano, reading, climbing, skiing and futsal.

*Last update: May, 2022*