

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 <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

11/2021

Gerzensee Alumni Conference, Switzerland

09/2021

Research Days, University of Lausanne, Switzerland

09/2020

Research Days, University of Lausanne, Switzerland

08/2020

Internal Seminar, Swiss National Bank, 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. <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: January, 2022