# Elio Bolliger

Internef, Office 556, ADDRESS

> Lausanne, Switzerland 27 September 1991

Date of Birth Nationality

Swiss

PHONE Mail

 $+41\ 79\ 756\ 61\ 71$ bolliger.elio@gmail.com

eliobolliger.com Webpage

**EDUCATION** 

09/2018 - TodayUniversity of Lausanne, Ph.D. Candidate

Research interests: International Macroeconomics, Financial Stability and Monetary Policy

Swiss Program for Beginning Doctoral Students in Economics (GPA 5.5/6) 09/2018 - 08/2019

Econometrics, Macroeconomics, Microeconomics

09/2016 - 07/2018University 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 - 06/2015University of Bern, Bachelor of Science in Economics (GPA 5.4/6)

Research

The Effect of Macroprudential Policies on Homeownership: Evidence from Ongoing

Switzerland, with Adrian Bruhin, Andreas Fuster and Maja Ganarin (WP available on request)

Ongoing Home Bias in Professional Forecasts

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

10/2019 - TodayResearch Assistant, Swiss National Bank, Bern

Joint research project: The Effect of Macroprudential Policies on Homeownership: Evidence

from Switzerland (20%)

08/2018 - TodayScientific Collaborator, Institut d'Économie Appliquée (CREA), Lausanne

• Creation of a News Sentiment Index using Web Scraping Techniques

• Regular assessment of the forecasting model as well as calculation of the forecasts and

presentation of the results (until July, 2019)

02/2018 - 07/2018Internship, 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. Develop-

ment of a forecasting model for an important Swiss exports Industry

07/2017 - 08/2018Various Research Assistant Positions, University of Lausanne

• Co-author of a paper investigating the opinions and attitudes of Swiss people regarding

assisted suicide (20%)

Assisting several professors for academic publication in the process of the data collection

and manipulation (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

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
02/2021	Winter School in Data Analytics and Machine Learning, University of Fribourg, Switzerland
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
06/2019	The Identification of Structural Shocks in Dynamic Models by Kenza Benhima and Jean-Paul Renne, University of Lausanne, Switzerland

## SKILLS

Languages	German (native)	English (fluent)	French (fluent)	Spanish (intermediate)	Italian (basics)	Portuguese (basics)
Programming	$\mathbf{R}$	$\bullet$ $\bullet$ $\bullet$ $\bullet$	Python	• • • • 0	Matlab	• • • • 0
	Stata	$\bullet$ $\bullet$ $\bullet$ $\circ$	Excel, VBA	$\bullet \bullet \bullet \bullet \circ$	IAT <sub>E</sub> X	$\bullet \bullet \bullet \bullet \circ$
	Groovy	$\bullet$ $\bullet$ $\bullet$ $\circ$	$\mathbf{SQL}$	$\bullet$ $\bullet$ $\bullet$ $\circ$	EViews	• • 0 0 0

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

# 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: November, 2021