

JEAN-GUILLAUME MAGRÉ

Doctoral Candidate in Macroeconomics and Finance at the University of Oxford

This version: January 2025 - Latest here

CONTACT INFORMATION

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Corpus Christi College, University of Oxford
Merton St, Oxford OX1 4JF, United Kingdom

RESEARCH INTERESTS

Macroeconomics, Financial Economics, Monetary Economics, Intermediary Asset Pricing

Primary research group: Macroeconomics

Secondary research groups: Finance, Accounting, Management science and Economics; Machine Learning and Economics

EDUCATION

University of Oxford, Department of Economics, UK

2021 - 2026

Ph.D. (D.Phil.) in Economics

(expected)

Courses: Advanced Macroeconomics, Financial Economics, International Macroeconomics and Finance

Thesis: “*Essays in Macroeconomics*”, on the impact of macroeconomic shocks on asset prices and, conversely, how asset prices reflect expectations of macroeconomic variables, accounting for market microstructure frictions.

Under the supervision of Professor Michael McMahon

London School of Economics and Political Science, Department of Economics, UK

2018 - 2019

M.Sc. in Economics, *Distinction*

Courses: Macroeconomics, Microeconomics, Econometrics, Monetary Economics

Master thesis: “*Can the ECB’s monetary policy compress the redenomination risk?*”

Under the supervision of Professor Saleem Bahaj

École Nationale des Ponts et Chaussées, Institut Polytechnique de Paris, France

2015 - 2018

M.Sc. in Mathematical Engineering (*Grande école - diplôme d’ingénieur*), Nominated for the Dean’s list

Courses: Mathematics, Statistics, Economics, Financial Markets, Programming

Lycée Sainte-Geneviève (Ginette), *Classes préparatoires aux grandes écoles*, France

2013 - 2015

Courses: Mathematics, Physics, Industrial Sciences

Two-year preparatory program required to take the national exam for the *grandes écoles*

WORKING PAPERS

Internal Capital Frictions in Intermediaries and Exchange Rate Dynamics with Gabor Pinter, Emil Siriwardane, and Danny Walker (*work in progress*)

Disentangling the effects of uncertainty and disagreement: A proposal using transaction-level data with Michael McMahon (*work in progress*)

The firm-level inflation risk: how do firms talk about inflation? Exposure, expectations, and actions (*work in progress*)

Can the ECB’s monetary policy compress the redenomination risk for euro area countries? (*work in progress*)

WORKING EXPERIENCE

PhD Intern, Centre for Central Banking Studies & Research Hub, Bank of England	<i>2023/09 - 2025/04</i>
Market Economist, Financial Stability Directorate, Banque de France	<i>2020/01 - 2021/08</i>
Research Analyst, Monetary Policy Directorate, European Central Bank	<i>2019/07 - 2019/12</i>
Research Analyst, Financial Stability Directorate, European Central Bank	<i>2018/03 - 2018/07</i>
Research Assistant, Cross Asset Research, Société Générale CIB New York	<i>2017/09 - 2018/02</i>

TEACHING EXPERIENCE

Macroeconomics (Graduate)	<i>2022 - 2025</i>
Department of Economics, University of Oxford	
Teaching Assistant for Professors Andrea Ferrero, Federica Romei, Martin Ellison, and Andrea Chiavari	
Finance (Undergraduate, Final Honours School)	<i>2023 - 2025</i>
Saïd Business School and Exeter College, University of Oxford	
Teaching Assistant for Professors Pedro Bordalo, Thomas Noe, and Praveen Gupta	
Mathematics and Statistics (Professional development)	<i>September 2024</i>
Warwick Business School and Bank of England	
Office hours for internal candidates to the Global Central Banking and Financial Regulation program	

PRE-DOCTORAL PUBLICATIONS

Assessments of risks to the French financial system (ERS, as contributor and member of the editorial committee), <i>Banque de France</i> , June 2020 (FR/EN), December 2020 (FR/EN), June 2021 (FR/EN)
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SEMINARS & CONFERENCES

2024: Oxford Macroeconomics Seminar, Warwick-Oxford Macro-International Workshop, Maison Française d'Oxford
2023: Sailing the Macro Workshop (Sapienza), Oxford Macroeconomics Seminar

* scheduled

AWARDS & SCHOLARSHIPS

David Walton Distinguished Doctoral Student Scholarship in Economics, University of Oxford	<i>2024 - 2025</i>
Corpus Christi College Senior Scholarship in Arts and Social Sciences, University of Oxford	<i>2024 - 2025</i>
Departmental Award for Excellence in Graduate Teaching, University of Oxford	<i>2024</i>
Corpus Christi College/Department of Economics Graduate Scholarship Award, University of Oxford	<i>2021 - 2024</i>
George Webb Medley Research Grant, University of Oxford	<i>2023</i>
Excellence in Macroeconomics Award, London School of Economics and Political Science	<i>2019</i>

OTHER PROFESSIONAL ACTIVITIES

Study Mentor for undergraduate students in Economics, Exeter College, Oxford	<i>2023-2025</i>
Interviewer in undergraduate admissions for Economics & Management, Hertford College, Oxford	<i>2021</i>

SKILLS & HOBBIES

Programming	Python (pandas and NLP/LLM), SQL, Stata, MATLAB/Dynare, R Studio, VBA
Languages	English, French, Polish, Spanish (intermediate), German (beginner)
Sports	Sailing (Oxford University Yacht Club, Blues team), Soccer (Corpus Christi College Football Club)