# JEAN-GUILLAUME MAGRÉ

Doctoral Candidate in Macroeconomics and Finance at the University of Oxford

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### CONTACT INFORMATION

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## RESEARCH INTERESTS

Macroeconomics, Financial Economics

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 | 2023/09 - 2023/12 |
|--|-------------------|
| Market Economist, Financial Stability Directorate, Banque de France            | 2020/01 - 2021/08 |
| Research Analyst, Monetary Policy Directorate, European Central Bank           | 2019/07 - 2019/12 |
| Research Analyst, Financial Stability Directorate, European Central Bank       | 2018/03 - 2018/07 |
| Research Assistant, Cross Asset Research, Société Générale CIB New York        | 2017/09 - 2018/02 |

## TEACHING EXPERIENCE

# Macroeconomics (Graduate)

2022 - 2025

Department of Economics, University of Oxford

Teaching Assistant for Professors Andrea Ferrero, Federica Romei, Martin Ellison, and Andrea Chiavari

Finance (Undergraduate, Final Honours School)

2023 - 2025

Saïd Business School and Exeter College, University of Oxford

Teaching Assistant for Professors Pedro Bordalo, Thomas Noe, and Praveen Gupta

# Research in Financial Economics (Summer School)

August 2025

Independent Research Tutorials for the Exeter College Summer Programme

## PRE-DOCTORAL PUBLICATIONS

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

## SEMINARS & CONFERENCES

**2025:** International Finance Society

2024: Oxford Macroeconomics Seminar, Warwick-Oxford Macro-International Workshop, Maison Française d'Oxford

2023: Sailing the Macro Workshop (Sapienza), Oxford Macroeconomics Seminar

### AWARDS & SCHOLARSHIPS

| David   | Walton Distinguished Doctoral Student Scholarship in Economics, University of Oxford       | 2024 - | 2025 |
|---------|--|--------|------|
| Corpus  | s Christi College Senior Scholarship in Arts and Social Sciences, University of Oxford     | 2024 - | 2025 |
| Depart  | tmental Award for Excellence in Graduate Teaching, University of Oxford                    |        | 2024 |
| Corpus  | s Christi College/Department of Economics Graduate Scholarship Award, University of Oxford | 2021 - | 2024 |
| George  | e Webb Medley Research Grant, University of Oxford   |        | 2023 |
| Excelle | ence in Macroeconomics Award, London School of Economics and Political Science             |        | 2019 |

## OTHER PROFESSIONAL ACTIVITIES

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

## SKILLS & HOBBIES

Programming Python (pandas, QuantLib, 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)

<sup>\*</sup> scheduled