

Julien Pascal

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Current Position

Central Bank of Luxembourg, Research Economist, 2021 - present

Doctoral Studies

PhD in Economics (2021). Sciences Po Paris, Department of Economics

Dissertation: "[Search, matching and heterogeneity](#)"

Publications

- J. Pascal, "A generalization of the parameterized expectations algorithm," *Economics Letters*, vol. 259, p. 112 790, 2026.
Downloadable [here](#). Keywords: Dynamic Programming, PEA, Neural Networks, Monte Carlo Methods.
- J. Pascal, "Heterogeneity, macroeconomic dynamics, and monetary policy: Theoretical and computational perspectives," *Journal of Economic Surveys*, 1–18, 2025.
Downloadable [here](#). Keywords: Literature Review, Heterogeneity, Monetary Policy, Numerical Methods.
- J. Pascal, "Artificial neural networks to solve dynamic programming problems: A bias-corrected monte carlo operator," *Journal of Economic Dynamics and Control*, vol. 162, p. 104 853, 2024
Downloadable [here](#). Keywords: Neural Network, Machine Learning, Monte Carlo.
- L. Marchiori, J. Pascal, and O. Pierrard, "(In)efficient commuting and migration choices: Theory and policy in an urban search model," *Regional Science and Urban Economics*, vol. 102, p. 103 936, 2023
Downloadable [here](#). Keywords: Migration, Commuting, Urban, Labor, Efficiency, Policy.
- C. Daude and J. Pascal, "Efficiency and contestability in emerging market banking systems," *OECD Journal: Economic Studies*, vol. 2016, no. 1, pp. 151–182, 2017.
Downloadable [here](#). Keywords: Market Contestability, Economic Efficiency.

Past Research Positions

- OECD, consultant at the Economics Department 2014 - 2015

Past Education and Visiting Positions

- Visiting Scholar, University of Minnesota (Feb.-March 2019), The London School of Economics (Sept.-Oct. 2018)
- Master of Economics, Sciences Po Paris, 2016
- Bachelor in Mathematics, Université Pierre et Marie Curie, *High Distinction*, 2015
- Bachelor in Social Sciences, Sciences Po *Cum Laude*, 2013

Awards, Grants and Fellowships

- Mobility Scholarship for Doctoral Exchange, Sciences Po Paris, 2018
- Full Doctoral Scholarship, Sciences Po Paris, 2016–2019

Language Skills

Languages: French (native), English (fluent), Spanish (intermediate), Luxembourgish (beginner)

Computer skills

Julia (advanced), Python (advanced), R (advanced), Stata (advanced), Matlab (advanced), C (intermediate), Dynare (advanced), Git & version control (advanced), Docker (intermediate), High-Performance-Computing (intermediate)