

# Pierre ROUILLARD

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*French soon to be graduated student looking for a **junior research position***

*Interests: time series - statistics - macroeconomics*

## WORK EXPERIENCE

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### Deutsche Bundesbank - DGEconomics

*Research assistant, supervised by Khalil Makram, Strobel Felix*

- International and Euro Area Macroeconomic Analysis dept.

*Frankfurt, Germany*

*July 2024 - present*

### Allianz Trade - Economic Research

*Research assistant, supervised by Huang Françoise*

- Involved in published papers on savings and wage developments in the Eurozone  
ARDL modelling of Phillips curves using multiple slack measures

*Paris, France*

*Jan. 2023 - June 2023*

### AEW Europe - Research & Strategy

*Intern, supervised by Baccam Ken*

- Produced analyses on European real estate occupier & investment markets  
Drafted economic outlooks for funds intended reports

*Paris, France*

*June 2022 - Nov. 2022*

### Ministry of Labour - DGEFP

*Intern, supervised by Machover Philippe*

- Introduced to public finance, worked on the Covid partial activity scheme.

*Paris, France*

*Summer 2021*

## EDUCATION

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### ENSAE MSc Economics and Statistics

- Econometrics, Macroeconomics, Monetary economics, Labour economics, National accounting
- Advanced Time series: SVAR, Kalman Filter, GARCH, MS-ARMA
- Advanced Macro: DSGE models, Dynamic programming, DFM

*Projects:*

- "[SVAR-based supply and demand decomposition of inflation](#)" - [[online](#)]
- "[New Keynesian Toy Model with two exchange economies](#)" (*Dynare*)
- Markov-Switching SVAR [literature review](#) from Lanne, Lutkepohl & Maciejowska (2010)
- [Application](#) of "Macro Random Forest" by Philippe Goulet Coulombe & al. to US house prices
- "Intragenerational mobility and income inequality" - [Seminar of Political Economy](#)
- With the [Banque de France](#) "Estimate consumer inflation expectations in high-frequency using alternative data"

*Palaiseau, France*

*2020 - 2024*

### Lycée Pothier MP\*

- Program in math and physics leading to nationwide entrance examinations to the *Grandes Écoles*

*Orléans, France*

*2018 - 2020*

## RESEARCH EXPERIENCE

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- "Wage dynamics: The drivers of growth", assistant to R. Fortes, [Allianz Trade research](#), May 2023
- "Americans to fall off the pandemic savings cliff after the summer break, while Europeans hoard even more", assistant to M. Darinet, [Allianz Trade research](#), Feb. 2023

## MISCELLANEOUS

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**Coding:** Python, Julia, STATA, Dynare, R, Excel, Eviews

**Environments:** Datastream, Bloomberg, Git

**Languages:** French, English - studied Spanish (5y.) & Japanese (3y.)