Pierre ROUILLARD

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*French soon to be graduated student looking for a **junior research position***
Interests: time series - modeling - macroeconomics

WORK EXPERIENCE

Deutsche Bundesbank - DGEconomics *Frankfurt, Germany*
Research assistant, supervised by Dr.Khalil Makram *June 2024 - present*
- International and Euro Area Macroeconomic Analysis dept.

Allianz Trade - Economic Research *Paris, France*
Research assistant, supervised by Françoise Huang *Jan. 2023 - June 2023*
- Involved in published papers on household savings and wage developments in the Eurozone.
  ARDL modelling of Phillips curves using alternative slack measures for main European economies.

AEW Europe - Research & Strategy *Paris, France*
Intern, supervised by Ken Baccam *June 2022 - Nov. 2022*
- Produced analyses on European real estate markets (occupier & investment).
  Drafted economic outlooks for funds intended reports.

Ministry of Labour - DGEFP *Paris, France*
Intern, supervised by Philippe Machover *Summer 2021*
- Introduced to public finance, worked on the Covid partial activity scheme.

EDUCATION

ENSAE - Institut Polytechnique de Paris *Palaiseau, France*
'Diplôme d'ingénieur' M.Eng. *in Economics and Statistics* *2020 - 2024*
- 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:
- With the *Banque de France* "Estimate consumer inflation expectations in high-frequency using alternative data"
- *"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

Lycée Pothier *Orléans, France*
MPSI-MP* *2018 - 2020*
- Program in math and physics leading to nationwide entrance examinations to the *Grandes Écoles*
- Examinations attended: Mines-Ponts, Centrale, CCINP, Beceas

RESEARCH EXPERIENCE

- *"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. Darmet, Allianz Trade research, Feb. 2023

- *"Allianz Trade Global Survey 2023: Testing resilience"*, assistant to F. Huang and A. Boata, Allianz Trade research, June 2023

MISCEALLENOUS

Coding: Python, Julia, STATA, Dynare, R, Excel, Eviews
Environments: Datastream, Bloomberg, Git
Languages: French, English - studied Spanish (5y.) & Japanese (3y.)