Pierre ROUILLARD

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French soon to be graduated student looking for a ***end of studies internship*** *starting June 2024*
Interests: time series - economic research (macro/monetary...)

Education

ENSAE - Institut Polytechnique de Paris — *Palaiseau, France*
'Diplôme d'ingénieur' *(M.Eng.) in Economics and Statistics - 16/20* — *2020 - 2024*

- Macroeconomics, Monetary economics, Labour economics, National accounting
- Advanced Time series: SVAR, MS-ARMA models, GARCH stochastic volatility models
- Advanced Macro: DFM, DSGE models, Recursive and Numerical methods (Julia), Machine/Deep Learning *(Ongoing courses)*

Projects:

- *"SVAR-based supply and demand decomposition of inflation"* - [*online*]
- 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

Work Experience

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
- Supported economists in their daily tasks and researches (data, models, visualisation)

AEW Europe - Research & Strategy — *Paris, France*
Research analyst, supervised by Ken Baccam — *June 2022 - Nov. 2022*

- Produced analyses on European real estate markets (occupier & investment)
- Drafted economic outlooks for funds intended reports
- Supported team members on client assignments

Banque de France **- Academic Project** — *ENSAE*
Second year research project, supervised by Pierre-Antoine Robert — *2021 - 2022*

- Subject: *"Estimate consumer inflation expectations in high-frequency using alternative data"*
- Worked with Natural Language Processing, intro to BERT and CamemBERT
- Attempted to build an economic sentiment rating methodology

Ministry of Labour - DGEFP — *Paris, France*
Summer intern, supervised by Philippe Machover — *Summer 2021*

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

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

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