

# 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 - machine learning applications*

## EDUCATION

### ENSAE - Institut Polytechnique de Paris

Palaiseau, France

*'Diplôme d'ingénieur' (M.Eng.) in Economics and Statistics*

2020 - 2024

- Macroeconomics, Labour economics, Monetary economics, National accounting
- Advanced Macro: DFM and Machine Learning, DSGE models, Recursive and Numerical methods
- Advanced Time series: SVAR, MS-ARMA models, GARCH stochastic volatility models

*(Ongoing courses)*

#### Projects:

- *"SVAR-based supply and demand decomposition of inflation"* - [code]
- Forecasting US House prices using *Macro Random Forest* by Philippe Goulet Coulombe & al.
- Working on a Markov-switching SVAR project

### 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)

*\*References available upon contact*

### 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

### Bank of 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

## MISCELLANEOUS

**Coding:** Python, R, Excel, Eviews

**Environments:** Datastream, Bloomberg, Git

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