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

EDUCATION

ENSAE - Institut Polytechnique de Paris　　　　　　　　　　　　　　　*Palaiseau, France*
'Diplôme d'ingénieur' (M.Eng.) in Economics and Statistics - 16.33/20　　　*2020 - 2024*

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

  (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

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

***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

MISCEALLENOUS

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