

# Pierre ROUILLARD

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French graduate student looking for a end of studies internship/traineeship starting June 2024 in **economic research**.

Interests: time series modelling, machine learning, macroeconomics

## EDUCATION

### ENSAE

Palaiseau, France

*M.Eng. in Economics and Statistics*

2020 - 2024

- Macroeconomics, Labour economics, Monetary economics, National accounting
- Advanced Macro: Machine Learning, Recursive methods, Numerical methods, Applied modelling 'Policies, the business cycle, and the green transition'
- Advanced Time series, Dynamic models with latent variables, GARCH and stochastic volatility models

(Ongoing courses)

### 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 EZ countries
- Supported economists in their daily tasks and researches (data, statistics, 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

## MISCELLANEOUS

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

**Environments:** Datastream, Bloomberg, Git

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