

# Pierre ROUILLARD

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

## EDUCATION

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### 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

### 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

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### Allianz Trade - Economic Research

Paris, France

#### *Research assistant, supervised by Françoise Huang*

Jan. 2023 - June 2023

- Supported economists in their daily tasks and researches (data, statistics, visualisation)
- Involved in published papers on household savings and wage developments in the Eurozone
- ARDL modeling of Phillips curves for main Eurozone countries

### 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

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- "*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

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

**Environments:** Datastream, Bloomberg, Git

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