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 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

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