Thomas Bourany

Graduated in Economics and Mathematics
Applicant for a Graduate Program (PhD) in Economics

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25 years old – French

Research Interests

Macroeconomics, Macro-Finance, Fiscal and Monetary Policies Heterogeneous Agents Models, Stochastic Control and Mean Field Games

Education

2019 (Expected) The University of Chicago, Chicago, IL.

M.A. IN SOCIAL SCIENCES - ECONOMICS

- 1st and 2nd year PhD courses: Theory of Income I-II (F. Alvarez, N. Stokey), Public Finance (M. Golosov), Heterogeneity in Macro (T. Winberry/ R. Kekre), Advanced Macro Reading group (G. Kaplan)
- 2018 UPMC Sorbonne Université, *Paris, France*.

M.Sc. - Mathematics and Applications

- o 2nd year: Mathematics of modelling: Optimal control, Optimization, Mean Field Games & Numerics
- o 1st year: Courses in probability: Stochastic processes, calculus and control, Monte-carlo methods
- o "Big Data Certificate": additional courses in statistics and programming (machine learning)
- 2016 Sciences Po, École Polytechnique & Ensae, Paris, France.

M.A. IN ECONOMICS, ECONOMICS AND PUBLIC POLICY (Joint program in three institutions)

 $\circ \ 1^{\text{st}}$ and 2^{nd} year courses: Macroeconomics, Microeconomics, Econometrics

2013-2014 Indian Institute of Technology, Madras, Chennai, India.

EXCHANGE PROGRAM, Courses in M.Sc. Mathematics (Abstract mathematics) and Economics

2014 Sciences Po. & UPMC-Sorbonne Université, *Paris, France*.

DUAL BACHELOR IN SCIENCES AND SOCIAL SCIENCES

- o Bachelor in Social Sciences, "Diplôme du Collège universitaire" (Sciences Po)
- Bachelor in Sciences, Mathematics (UPMC-Sorbonne)

Research Awards and Honors

- 2018 **The University of Chicago**, MAPSS Merit Scholarship (Two-Thirds Tuition).
- 2016 Prize for the Best Master Thesis in Economics, Sciences Po.

"Fiscal policy in a monetary union: Optimal policy and cross-country spillovers"

2015 Prize for the Research Internship, ÉCOLE POLYTECHNIQUE.

"Fiscal policy and imperfect tax compliance over the business cycle"

Research Experience

Jan. – Jun. 2019 The University of Chicago, Chicago, U.S.

MASTER THESIS under the supervision of T. Winberry (Chicago Booth) Article: "Credit cycles, heterogeneous firms and aggregate fluctuations"

Mar.-Aug. 2018 Université Paris Diderot, LJLL: Applied Mathematics Laboratory, Paris, France.

RESEARCH INTERN under the supervision of Y. Achdou (Five months internship)

Developing numerical methods for Mean Field Games with aggregate uncertainty (*Matlab*)

Article: "Wealth distribution over the business cycle: A Mean Field Game with common noise"

Apr.-Aug. 2015 Banque de France, DGEI - SEMSI: International Macro Division & Forecasting, Paris, France.

RESEARCH ASSISTANT, research project led by F. Pappadà and Y. Zylberberg (Five months internship)

In charge of data collection and analysis (Stata/Excel) Construction of a new indicator for tax compliance.

Article: "Fiscal Policy and imperfect tax compliance over the business cycle"

Teaching

2015 – 2018 Sciences Po, Teaching Assistant, Paris, France.

TA for 2 courses in the Master in Economics/PhD track:

Leading two-hours weekly sessions for 25-30 students

- Graduate Macroeconomics & finance Xavier Ragot (Fall 2016 & Fall 2017)
- Fiscal and monetary policy Jean Barthelemy (Fall 2016)

TA for 4 courses in the Master of Public Affairs:

Tutoring sessions for 50-100 students

- Macroeconomics Thomas Chaney (Fall 2016 & Spring 2018)
- o Macroeconomics for public policy Xavier Ragot & Philippe Andrade (Spring 2016)
- Public Economics Mark Stabile (Fall 2015)
- Quantitative Analysis Martial Foucault (Fall 2015)

Seminar and Conference Presentations

- o Fiscal Affairs Department Seminar, International Monetary Fund, 2019
- Reading Group on Probabilistic Approaches to Mean Field Games, Université Paris Diderot, 2018
- Workshop on Macroeconomic Implications of Micro Heterogeneity, OFCE Sciences Po., 2018
- o PhD Internal Seminar, Sciences Po. 2017
- o DGEI Internal Conference, Banque de France, 2015

Research Papers and Work in Progress

- o Credit cycles, Market liquidity and heterogeneous firms, [In progress]
- Wealth distribution over the business cycle: A Mean Field Game with common noise, 2018
- Fiscal policy in a monetary union: Optimal policy and cross-country spillovers, 2016
- Fiscal policy and imperfect tax compliance over the business cycle, 2015

References

Greg Kaplan

Professor, The University of Chicago gkaplan@uchicago.edu

Yves Achdou

Professor, Université Paris-Diderot achdou@ljll.univ-paris-diderot.fr

Mikhail Golosov

Professor, The University of Chicago

golosov@uchicago.edu

Xavier Ragot

Professor, Sciences Po Paris xavier.ragot@sciencespo.fr

Computer Skills

- Matlab, Python, Dynare, Expert, (2 recent projects each)
 French: Native
- **Stata, R**, Advanced, (2 courses and 1 project each)
- Julia, C++, Good level, (1 course each)
- LATEX, Microsoft Office

Languages

• English: Fluent (TOELF IBT 106/120)

o Hindi & Persian: Beginner