

CONTACT INFORMATION	E-mail: <a href="mailto:YRollinson@imf.org">YRollinson@imf.org</a> Web: <a href="https://EconMonicaGR.github.io">EconMonicaGR.github.io</a>	LinkedIn: <a href="https://monicagao">//monicagao</a>
EDUCATION	<b>University of Washington</b> Ph.D. in Economics Seattle, WA 2021 <b>University of Tennessee, Knoxville</b> M.S. in Agricultural Economics, Minor in Statistics Knoxville, TN 2011 <b>Huazhong University of Science &amp; Technology</b> B.S. in International Economics & Trade Wuhan, China 2009	
FIELDS	<b>International Macroeconomics, Macro-Finance, Applied Time Series</b>	
WORK EXPERIENCE	<b>International Monetary Fund (IMF)</b> Desk Economist and EP (Saudi Arabia Team, MCD) Washington, D.C. 3/2023–present <ul style="list-style-type: none"> <li>Covering issues related to the real, oil, and external sectors, as well as analysis on digitization, labor/gender, nowcasting, reform gains, etc. Contributing to GCC divisional projects.</li> <li>Saudi Arabia’s 2024 Financial Sector Assessment Program (FSAP): co-authored a technical note on systemic liquidity management of the central bank.</li> <li>MCD energy group: prepare memos and monthly monitors on recent developments in global oil and gas markets.</li> <li>Interdepartmental tail risk group: present scenarios and prepare report to the IMF Board.</li> </ul> Economist/EP (Central Bank Operations Division, MCM) 9/2021–3/2023 <ul style="list-style-type: none"> <li>Co-developed a Python-based forward-looking model to stress test central bank balance sheets, assessing their medium- to long-term resilience to various shocks.</li> <li>Authored two technical notes for Botswana 2023 FSAP: systemic liquidity management (single-authored) and banking system liquidity stress test (co-authored).</li> </ul> Summer Intern (Macprudential Policy Division, MCM) 6/2018–9/2018 <ul style="list-style-type: none"> <li>Co-authored a paper to examine the role of macroprudential policy in addressing the effects of external shocks on financial stability.</li> </ul> Research Analyst (Emerging Markets Division, SPR) 12/2012–8/2015 <ul style="list-style-type: none"> <li>Researched emerging markets’ issues in reserve adequacy, growth convergence, capital flows, financial markets development, and monetary policy.</li> </ul> <b>International Food Policy Research Institute (IFPRI)</b> Senior Research Assistant (Market, Trade, and Institutions Division) Washington, D.C. 9/2011–11/2012 <ul style="list-style-type: none"> <li>Conducted analysis on trade liberalization, biofuels, and economic growth in Africa.</li> </ul>	
RESEARCH	<b>Publication</b> <a href="#">The Accuracy of IMF Crises Nowcasts.</a> (2022) <i>International Journal of Forecasting</i> 39(1) ( <i>with Theo Eicher</i> ) <a href="#">Exchange Rates and Domestic Credit – Can Macroprudential Policy Reduce the Link?</a> (2023) Chapter 12 in book “Shocks and Capital Flows Policy Responses in a Volatile World” ( <i>with E. Nier and T. Olafsson</i> )	

## Working and Policy Paper

[Assessing the Resilience of the Currency Board.](#) (2022)

Bosnia and Herzegovina 2022 Article IV Consultation, Annex V (*with C. Fernandes*)

[The State of Emerging Markets: A New Perspective on Clusters and Taxonomies.](#) (2015)

IMF Working Paper No. 15/155 (*with Z. Zhang*)

[Rethinking Financial Deepening: Stability and Growth in Emerging Markets.](#) (2015)

IMF Staff Discussion Note 15/08 (*with team of IMF*)

[Emerging Markets in Transition: Growth Prospects and Challenges.](#) (2014)

IMF Staff Discussion Note 14/6 (*with team of IMF*)

[Assessing Reserve Adequacy – Further Considerations.](#) (2013)

IMF Policy Paper (*with team of IMF*)

## Work in Progress

Digital Transformation in the GCC Economies

(*with R. Bi, F. Fareed, J.D. Lee, S. Rehman, T. Yuan, departmental paper*)

Nowcasting GCC GDP

(*with Y. Korniyenko, G. Polo, T. Yuan, working paper*)

## COUNTRY

### MISSION AND CONTRIBUTION

**Saudi Arabia** (2023-2025)

- Article IV Consultation: real, oil, and external sector development, digital transformation, labor/gender, statistical issues
- 2024 FSAP: [systemic liquidity management and macro-financial issues](#)

**Botswana** (Oct 2022, Jan 2023)

- FSAP: [systemic liquidity management](#) and [bank liquidity stress test](#)

**Sri Lanka** (Dec 2022)

- Technical assistance to the central bank: balance sheet risk modeling

**Bosnia and Herzegovina** (June 2022)

- Technical assistance to the central bank: balance sheet risk modeling and communication strategy

## HONORS

Graduate Teach Assistant Scholarship, University of Washington	2015 – 2021
Outstanding Master's Thesis Award, Southern Agricultural Economics Association	2012
Graduate Research Assistant Scholarship, University of Tennessee	2009 – 2011
Intern of Season Award, AIESEC Lodz, Poland	2007
Outstanding Student Leadership Scholarship, Huazhong University of Sci & Tech	2006

## SKILLS

Programming: Python, Stata, R,  $\text{\LaTeX}$ , Matlab, EViews, Gauss, GAMS  
Other: Tableau, Bloomberg, ArcGIS  
Language: Chinese (native), English (full professional)

## OTHER

### INFORMATION

- Nationality of Chinese
- Permanent resident of United States