

ETIENNE BRIAND

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EDUCATION

Université du Québec à Montréal Ph.D. in Economics	2020-
Université de Montréal M.Sc. in Economics	2018-2019
Université de Montréal B.Sc. in Economics and Mathematics	2013-2017

ACADEMIC VISITS

Cornell University Faculty sponsor Mathieu Taschereau-Dumouchel	2024-2025
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RESEARCH

Job Market Paper

Rationally Inattentive Heterogenous Agents

Abstract. We solve business cycle models with rationally inattentive heterogeneous agents and compare their predictions with the data. [...] Other heterogeneous agent models have not sought to jointly match these moments (i.e., persistence of macro quantities and cross-sectional expectations), which have modelling implications and matter for both inequality predictions and policy experiments.

Working Papers

Inflation, Attention and Expectations

with Massimiliano Marcelino & Dalibor Stevanovic

Work In Progress

Shocks and their Propagation under Rational Inattention

Abstract. We calibrate the parameters of a business cycle model with rational inattention to match the impulse responses to a monetary policy shock from an

estimated medium-scale New Keynesian DSGE. Holding the exogenous stochastic processes fixed, we compare the impulse responses of the two models to the remaining macroeconomic shocks. [...] alternative sources of inertia in prices and quantities lead to different conclusions about the main drivers of business cycles.

Quantifying the Effect of Noisy News on Business Cycles

with Patrick Fève & Alain Guay

Abstract. We investigate the impact of noisy news shocks about aggregate TFP on business cycle dynamics. We begin by proposing a simple semi-parametric statistic that combines moment conditions between noisy signals and present or future changes in TFP to estimate the noise-to-signal ratio and the impulse response function of news and noise shocks. [...]

Are Volatility Shocks Undertainty Shocks?

Abstract. We study the impact of volatility shocks, identified by leveraging a combination of a proxy-VAR approach and DSGE-based instruments, on uncertainty and macroeconomic outcomes.

TEACHING EXPERIENCE

Université du Québec à Montréal

Advanced macroeconomics I (graduate), TA, (2024)

Advanced macroeconomics II (graduate), TA, (2023)

Methods of dynamic programming (graduate), TA, (2021)

Business cycles and economic policies (graduate), TA, (2021-2024)

Macroeconometrics (graduate), TA, (2021-2024)

PRESENTATIONS

2025: Bank of Canada Montreal Workshop · Barcelona School of Economics Summer Forum, Monetary Policy Workshop · 7th Behavioral Macroeconomics Workshop

2024: Macro Lunch Cornell · 58th annual Canadian Economics Association Meetings · 63th annual congress of the Canadian Economic Society

2023: 62th annual congress of the Canadian Economic Society

SCHOLARSHIPS & AWARDS

Social Sciences and Humanities Research Council

2022-2025

Doctoral Fellowships

REFERENCES

Prof. Alain Guay (advisor)
Université du Québec à Montréal
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Prof. Pavel Sevcik (advisor)
Université du Québec à Montréal
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Prof. Dalibor Stevanovic
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OTHERS

Member of the Canadian National Judo Team	2012-2021
9th place World Championship Tokyo.	