

# Genevieve Nelson

[www.genevievenelson.com](http://www.genevievenelson.com)

**Citizenship:** Canada, USA.

## Employment

10/2023 -	Senior Economist Canadian Economic Analysis - Macroeconomic Analysis of Climate Change, Bank of Canada
09/2022 - 09/2023	Research Economist Research Unit, Danmarks Nationalbank
09/2020 - 09/2022	Postdoctoral Economist Research Unit, Danmarks Nationalbank

## Education

2016 - 2020	University of Oxford DPhil (PhD) in Economics Thesis Title: "Three Papers on Macro-Financial Frictions"
2014 - 2016	University of Oxford MPhil in Economics
2010 - 2014	University of Edinburgh Master of Arts with Honours Economics (First Class)

## Research Fields

Macroeconomics, Macro-finance, DSGE modeling.

## Working Papers

"Securitization and House Price Growth" (R&R, Review of Economic Dynamics).

"House Prices and Negative Nominal Interest Rates" (with Thomas Krause).

"The Portfolio Balance Channel of Quantitative Easing in a DSGE Model with Financial Frictions"

## Work in Progress

"Financial Crises, Informal Insurance and Inequality" (with Dominic Cucic, Farzad Saidi & Daniel Streitz).

"Overborrowing & Shadow Banking".

## Professional Service

Referee	Oxford Bulletin of Economics and Statistics, SN Business & Economics.
Conference Discussions	ESCB Cluster 3 Workshop, QCGBF Annual Conference 2021, Oxford NuCamp-Said Macro-finance Conference 2019.

## **Seminar and Conference Presentations**

- 2023      Computing in Economics & Finance Conference, CEBRA (poster), Danish Economic Policy Research Network Conference, Copenhagen Business School - Economics Department, ASSA New Orleans.
- 2022      Society for Economic Measurement Conference, EEA Milan.
- 2021      QCGBF Annual Conference (poster), Computing in Economics & Finance Conference, Bank of Lithuania (CEFER).
- 2020      Federal Reserve Board, FDIC, Federal Reserve Bank of St. Louis, Western University, Bank of Canada, Bank of England, Danmarks Nationalbank, NHH Norwegian School of Economics, Dalhousie University, University of Surrey, INFER.
- 2019      ECB Research PhD Candidates Workshop, Bank of Canada Graduate Student Workshop, Federal Reserve Bank of New York, Computing in Economics & Finance Conference, Royal Economics Society Junior Researchers Symposium, Oxford Macroeconomics Working Group, Bank of England (Macro-Prudential Strategy and Risk Division).
- 2018      Bank of England (Monetary Policy Outlook Division), Federal Reserve Bank of Chicago, Oxford Macroeconomics Working Group.
- 2017      Bank of Canada, Oxford Gorman Workshop.

## **Honors, Scholarships, Fellowships and Internships**

- 2019 - 2020      University of Oxford, Department of Economics  
Final-Year Doctoral Bursary
- 2017 – 2018      Royal Bank of Canada Scholarship, Maple Leaf Trust's  
Canadian Centennial Scholarship Fund
- 2016 – 2018      University of Oxford, Department of Economics  
Doctoral Bursary & Graduate Teaching Assistantship
- 2019      Federal Reserve Bank of New York, AEA Summer Dissertation Fellow
- 2018      Bank of England, PhD Intern
- 2018      Federal Reserve Bank of Chicago, AEA Summer Dissertation Fellow
- 2017      Bank of Canada, PhD Intern

## **Software Skills**

Matlab, Dynare, Stata, SQL.

## **Policy Memos**

"Do Strategic Interaction Effects Drive Excess Capital Financing of Banks?" *Economic Memo No.9, December 2021*. (with Mia Jørgensen)

Predicting Home Equity Extraction, contribution to: "Monetary and Financial Trends - March 2022, page 23-26. (with Henrik Yde Andersen, Ida Rommedahl Julin, and Andreas Kuchler)

## **Teaching Experience**

2017 - 2020	Core Macroeconomics, Trinity College, University of Oxford, Tutorial Lecturer in Economics for Professor Andrea Ferrero
2016 - 2018	Core Macroeconomics, St. Catherine's College, University of Oxford, Tutorial Lecturer in Economics

## **References**

Available upon request.

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