Curriculum Vitae – Goutham Gopalakrishna

Personal Information

Goutham Gopalakrishna
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Academic career

PhD in Finance
École polytechnique fédérale de Lausanne (Swiss Finance Institute) *Sep 2017-Current*
Supervisor : Prof. Pierre Collin-Dufresne.

Visiting Student Research Collaborator *Sep 2022-Current*
Princeton University, NJ, USA
Host : Prof. Markus Brunnermeier

Distinguished Affiliate *July 2021-Current*
The Center for Economic Studies, Munich, Germany
Macro, Money, and International Finance Area

Research Areas **Macro-Finance, Machine Learning, Asset Pricing.**

Job Market Paper

A Macro-Finance model with Realistic Crisis Dynamics (*SSRN*)
CESifo Distinguished Affiliate Award 2021
Runner up for European Systemic Risk Board 2021 Ieke van den Burg Prize

What causes deep recessions and slow recovery ? I revisit this question and develop a macro-finance model that quantitatively matches the salient empirical features of financial crises such as a large drop in the output, a high risk premium, reduced financial intermediation, and a long duration of economic distress. The model has leveraged intermediaries featuring stochastic productivity and regime-dependent exit rate that governs the transition in and out of crises. A model without these two features suffers from a trade-off between the amplification and persistence of crises. I show that my model resolves this tension and generates realistic crisis dynamics.

*Presentations (*in-person) : Princeton University (2022), AFA poster (2022), CESifo conference on Macro, Money, and International Finance (2021), RiskLab/BoF/ESRB Conference (2021), Paris December Meetings (2021), DGF German Finance Association Innsbruck* (2021), Econometric Society Meetings (2021 ; North America, Europe, Asia, Australia), AFFI PhD session (2021), AEFIN Ph.D. Mentoring Day (2021), Day-Ahead Workshop on Financial Regulation poster Zurich* (2021), Workshop on Macroeconomic Research Carcow (2021), Money Macro and Finance Society Conference (2021), Miami Winter Research Conference on Machine Learning and Business (2021), New Zeland Finance Conference (2021), SFI Gerzensee Research Days (2021), UNIL/EPFL Brown Bag (2020).*

Other Papers

ALIENs and Continuous Time Economies (*SSRN*)

*Presentations (*in-person) : Princeton University (2022), SFI-UZH Computational Finance seminar (2021), EUI Artificial Intelligence seminar* (2021).*

Intermediaries with something to lose : On the origins and consequences of bank failures

Presentations : 20th Macro Finance Society PhD session (2022), CESifo Conference on Macro, Money, and International Finance (2022), EPFL-UNIL PhD seminar (2022), SFI-UZH Computational Finance seminar (2022).

Awards

CESifo Distinguished Affiliate Award, 2021, worth EUR 1,000
Swiss Finance Institute PhD Fellowship, 2017-2018, worth CHF 30,000
University of Bologna Merit Scholarship, 2015-2017, worth EUR 22,000

Certification

CFA Level 3 Passed — *June 2014*
Eligible for charter upon completion of work experience.

Teaching Experience

Visiting Instructor for MBA in Financial Engineering, IFMR GSB, India
- Taught Computational Finance for MBA students (virtual) — *Fall 2021*

Academic Supervisor, for Executive MBA, EPFL — *Spring 2020-Present*

Teaching Assistant, EPFL
- FFCG, Prof. Elena Perazzi — *Fall 2021*
- Optimization methods, MFE (Graudate), Prof. Elena Perazzi — *Fall 2021*
- Financial Big Data, MFE (Graduate), Prof. Damien Challet — *Fall 2018-2020*
- Financial applications of Blockchain, MFE (Graduate), Dr. Jiahua Xu — *Fall 2019-2020*

Teaching Assistant, University of Bologna
- Mathematics, CLABE (Undergraduate), Prof. Carlo Alberto Bosello — *Fall 2016*
- Corporate Finance, CLABE (Undergraduate), Prof. Massimiliano Barbi — *Fall 2016*
- Corporate Finance, CLAMDA (Graduate), Prof. Emanuele Bajo — *Fall 2016*
- Asset Pricing, LMEC (Graduate), Prof. Massimiliano Marzo — *Spring 2017*
- Computational Tools, CLABE (Undergraduate), Prof. Antonio Puglisi — *Spring 2017*
- Mathematical Economics (Graduate), Prof. Luca Ballestra — *Spring 2017*

Business Experience

Moody's Analytics Knowledge Services
Quantitative Research Associate — *July 2013-Aug 2015*
Quantitative Research Analyst — *May 2012-June2013*

Hospira healthcare India Pvt Limited
Quant Executive- Finance and Supply Chain — *Sep 2011-May 2012*

Computer Skills

Coding : Python, R, MATLAB, S-PLUS, Stata, SAS, Gretl, Visual Basic, C, C++, Advanced MS Excel, MS Access, MS SQL

Data : Time Series Analysis, Panel Methods, Machine Learning (PyTorch, TensorFlow, Keras, Horovod)

Education

Master of Science in Economics
University of Bologna, Italy — *Sep 2015-July 2017*
Grade : 30 cum laude

Bachelor of Engineering, Computer Science
Govt. College of Engineering, Anna University, India — *Aug 2005-May 2009*
Grade : First Class

Hobbies

Basketball, Weight training, Running, and Solving Math/Algorithmic puzzles.