Eli AGBA, Ph.D.

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Personal Profile

I am a researcher with a Ph.D. in MacroFinance. My expertise spans Macro-Financial modeling, econometrics, and data science, with hands-on experience in academic institutions, investment research, and central banking. I have published in peer-reviewed journals, presented at major international conferences, and collaborated with researchers, policymakers, and practitioners. I communicate complex topics in an accessible, structured, and efficient way thanks to extensive years of teaching. Technically fluent in R, Python, Stata, and MATLAB, and always eager to harness cutting-edge techniques, I am driven by a passion for uncovering meaningful insights that inform policy and investment decisions and I aim to deliver high-impact economic analysis with clarity and rigor.

EMPLOYMENT

- University of Namur

Belgium

Ph.D. Researcher & Teaching Assistant

11.2017 - 10.2024

Role: Manage the entire life cycle of multiple research projects / Perform regular teaching activities / Execute ad hoc administrative duties

- Demographic & Economic Transitions (TDTE) research chair

France

Research Fellow

10.2016-08.2017

Role: Assist the senior management in monitoring multiple projects / Liaise and collaborate with external stakeholders (members of parliament, private sector, economists) / Participate in internal and external meetings / Responsible for research on key topics / Produce statistical and econometric analyses / Prepare and write various reports

- Natixis Corporate & Investment Banking

France

Research Assistant in Economic Research department

03.2016 - 10.2016

Role: Assist the chief economist in producing daily economic analyses, investment reports, macro forecasts / Collect, clean, and produce graphical analyses of economic and financial data / Perform statistical and econometric analyses

- Ministry of Economy and Finance

Togo

Assistant Economist in the Forecast department

01.2012 - 02.2012

Role: Assist the chief of department in producing macro forecasts / Collect and clean macro data / Perform statistical analyses

- Central Bank of West African States

Togo

Assistant Statistician in the Statistics department

07.2009 - 08.2009

Role: Assist the chief of department in producing daily statistical analyses / Liaise with external stakeholders (commercial banks, statistical agency) to collect relevant data / Prepare preliminary reports and notes

EDUCATION

- University of Namur Belgium Ph.D. in MacroFinance 2025

Dissertation Title: Essays on the macroeconomic effects of cross-country and time

heterogeneity in a monetary union

Supervisors: Pr. Jean-Yves GNABO and Pr. Bennani HAMZA

Committee: Pr. Sophie BÉREAU-GNABO, Pr. Pauline GANDRÉ, and Pr. Yuliya RYCHALOVSKA

- University Paris 1 Panthéon-Sorbonne

France

M.Sc. in Financial Economics

2016

Dissertation Title: Cross-border spillovers of country-specific shock between two countries with dissimilar financial sector leverage

Advisor: Pr. Patrick ARTUS

- University Paris 1 Panthéon-Sorbonne & Paris School of Economics

France 2015

M.Sc. in Theory and Empirical Methods in Economics

Dissertation Title: The trade effect of the CFA Franc

Advisor: Pr. Agnès BÉNASSY-QUÉRÉ

PUBLICATIONS

- Non-linear dynamics of inflation aversion in the Euro Area: Evidence from a Panel Smooth Transition model. (JMP). 2025. 3rd R&R for publication at *Economic Modelling*. Preprint available at: 10.2139/ssrn.4812069
- Assessing the Sources of Heterogeneity in Eurozone Response to Unconventional Monetary Policy, with Hamza Bennani & Jean-Yves Gnabo. 2022. Applied Economics. DOI: 10.1080/00036846.2022.2047600
- An estimation of a DSGE model with effective lower bound in the Euro Area. 2025. Working paper available here

SKILLS

- Language: French (native), English (fluent), Ewe (native), German (notions)
- Behavioral and Professional: Strong analytical skills, Problem-solving and critical thinking, Cross-team collaboration and networking, Project and time management, Adaptability and resilience, Academic writing and communication, Scientific publications, Design and conduct research independently and collaboratively, Handle complex information and synthesize knowledge, Teaching and advising/mentoring
- Programming, OS, and Editor: Python, R, Stata, MATLAB, C++, Linux, Windows, LATEX MS Office, Git
- Quantitative methods: Statistical analysis, Time series analysis, Principal Component Analysis, Economic Forecasts, Econometric modeling, Financial econometrics, Panel econometrics, Panel VAR, Non-linear econometrics, Panel Smooth Transition Regression, Event-study analysis, Ordered response models, Trade gravity model, (Non-linear) DSGE modeling, Bayesian estimation, Neural networks
- Markets and Data: (Macro) Economic data, Markets data, Survey data, Panel data, Data management, Data visualization, Economic intelligence, Web scraping, MacroBond, FactSet, Bloomberg

TEACHING

- University of Namur

 $\begin{array}{c} \text{Belgium} \\ 2017 - 2024 \end{array}$

Teaching Assistant, undergrads

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Finance: Corporate finance and Market finance, Practical sessions with Excel

Probability and Mathematical Statistics: Discrete and continuous random variables, random sampling, distributions, statistical estimation, tests of hypotheses, Practical sessions with RStudio

Econometrics for engineers: Simple and multiple linear regression models, violation of Gauss-Markov hypotheses, discrete choice models, time series and forecasting models, Practical sessions with RStudio

Entrepreneurial project: Integrate Corporate finance and Sustainability notions in a Business plan, Practical sessions with Excel

- University Paris 1 Panthéon-Sorbonne and University Paris 2 Panthéon-Assas

France 2014–2016

Tutor, undergrads

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Mathematics / Statistics

Conferences and Seminars

- 2023, 2022, 2019: University of Namur Business Administration Doctoral Seminars, Belgium (Presentation)
- **2021:** 69th Congress of the French Economic Association, France (**Presentation**) / 37th Symposium on Money, Banking and Finance, France (**Presentation, Discussion**) / 25th International Conference on Macroeconomic Analysis and International Finance, Greece (**Presentation, Discussion**)
- 2019: Catholic University of Louvain-La-Neuve Doctoral School of Management PhD Day, Belgium (Poster session) / 8th PhD Student Conference in International Macroeconomics and Financial Econometrics, France (Discussion)
- 2017: Chaire TDTE & Caisse des Dépôts et Consignations joint conference on 'Aging and growth: what news policies?", France (Organizing Committee) / Chaire TDTE & Caisse des Dépôts et Consignations joint conference on "How to finance health care costs?", France (Organizing Committee) / International Banking Research Network & Journal of International Money and Finance joint conference on "Global financial linkages and monetary policy transmission", France (Participant) / Banque de France & Collège de France joint conference on "Secular stagnation and growth measurement", France (Participant)
- **2016:** Invited lecture by Pr. Nobuhiro KIYOTAKI on behalf of *Banque de France & Paris School of Economics* on "Monetary and financial policies for Emerging Markets", France (**Participant**)

Honors, Scholarships and Fellowships

- 5x Doctoral scholarships
- Ranked 1st of the cohort in the Bachelor of Economics of Catholic University of West Africa in 2010