

Raphael Abiry

Curriculum Vitae

Goethe-Universität Frankfurt
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Education

- 2021 **PhD in Economics**, *Goethe University Frankfurt am Main, summa cum laude.*
Thesis title: Essays in Macro-Finance and Public Finance
- 2014-2019 **Visiting Ph.D. student**, *University College London (2014), Universitat Autònoma de Barcelona (2016), University of California Santa Barbara (2017), Tel Aviv University (2019).*
- 2012 **Diplom (M.A. equivalent) in Economics**, *University of Mannheim.*
Thesis title: A Mixed Frequency Analysis of Speculation in the Crude Oil Market
- 2008-2009 **Exchange student Ph.D. program (DAAD)**, *University of California, Berkeley.*

Employment

- 2021- **Research Associate**, *Goethe University Frankfurt.*
Prof. Dr. Alexander Meyer-Gohde, Chair of Financial Markets and Macroeconomics
- 2021- **Research Associate**, *Goethe University Frankfurt.*
- 2016-2019 Prof. Dr. Alexander Ludwig, Chair of Public Finance and Macroeconomic Dynamics
- 2020 **PhD Trainee**, *European Central Bank, Frankfurt.*
Directorate General Economics, Fiscal Policies Division
- 2014-2015 **Researcher**, *ZEW, Mannheim.*
Research group "International Distribution and Redistribution"
- 2013 **Researcher**, *ZEW, Mannheim.*
Research department "Labour Markets, Human Resources and Social Policy"
- 2012-2013 **Student Assistant**, *ZEW, Mannheim.*
Research department "Labour Markets, Human Resources and Social Policy"
- 2012 **Intern**, *BHF Bank, Frankfurt am Main.*
Department "Asset Allocation"
- 2010-2011 **Intern**, *ZEW, Mannheim.*
Research department "International Finance and Financial Management"
- 2006-2012 **Student Assistant**, *University of Mannheim & SFB504 & MZES, Mannheim.*

Working Papers and Work in Progress

Demographic Change and Secular Trends in Interest Rates and Risk Premia (Job Market Paper)

Climate Change Mitigation: How Effective is Green Quantitative Easing? (with Marien Ferdinandusse, Alexander Ludwig and Carolin Nerlich)

Idiosyncratic Investment Risk and Portfolio Choice - When does Social Security lead to Crowding IN of Capital?

Secular Stagnation? Growth, Asset Returns and Welfare in the Next Decades (with Christian Geppert and Alexander Ludwig, 2016)

Assessing the Numerical Accuracy of Campbell and Viceira's Log-Normal Approximation Approach in Life-Cycle Portfolio Choice Models

Publications

Completed Fertility Effects of Family Policy Measures: Evidence from a Life-Cycle Model (with Karsten Reuss and Holger Stichnoth, 2015), *Economics Bulletin* 35(3), 1726-1733.

Presentations

- 2022 *Banque de France conference on “Advances in Macro and Finance Modelling of Climate Change”, Paris (upcoming); *2022 BOJ-IMES Conference by the Institute for Monetary and Economic Studies (IMES) of Bank of Japan, Online (upcoming); NGFS-GRASFI-INSPIRE Seminar, Online (upcoming)
- 2021 European Central Bank, Online; 2021 SAFE Policy Workshop on Green Finance, Frankfurt (discussant); Sustainable Macro Conference on “Steering the Financial System in the Sustainable Transition”, Online; 2021 Frankfurt – Mannheim Macro Workshop, Frankfurt; Netspar Pension Day 2021, Utrecht; *EUROFRAME Conference “Climate change: Economic implications, tools and challenges for policy-makers in Europe”, Online; *Society for Computational Economics 27th International Conference Computing in Economics and Finance, Online; *Future Finance and Economics Association “Globally Sustainable Banking & Finance: in support of evidence-based policy making”, Online
- 2020 76th Annual Congress of the International Institute of Public Finance, Online; Netspar Pension Day 2020, Online
- 2019 Brown Bag at Tel Aviv University
- 2017 Fourth Annual Macroeconomics and Business Cycle Conference, University of California, Santa Barbara; Quantitative Society for Pensions and Saving Workshop, Utah State University, Logan; University of Southern California, Los Angeles
- 2016 Barcelona GSE workshop on Macro & Aging, Barcelona; Meeting of the Verein für Socialpolitik, Augsburg
- 2014 Spring Meeting of Young Economists, Vienna; European Meeting of the International Microsimulation Association, Maastricht

* denotes presentation by coauthor

Teaching Record

- 2016-2021 Seminars at Goethe University Frankfurt am Main:
 - Private and Social Insurance in Macroeconomics
 - Topics in Macroeconomics and Public Finance
 - Current Topics on Macroeconomics and Economic Policy: A Scientific Perspective
- 2017/18 Course in Mathematical Methods (Ph.D.), Goethe University Frankfurt am Main
- 2010, 2011 Crash course in Basic Microeconomics (B.Sc.), University of Mannheim
- 2011 Crash course in Basic Econometrics (B.Sc.), University of Mannheim

Honors, Grants and Fellowships

- 2021 International Network for Sustainable Financial Policy Insights, Research and Exchange (INSPIRE) project grant
- 2019 Freunde und Förderer of the University Frankfurt project grant
- 2016,17,19 Forschungstopf travel grant
- 2016 Zurich Initiative for Computational Economics

- 2015 ANR-DFG funding for humanities and social sciences for the project “The Effects of Family Policy on Labour Supply and Fertility Decisions: Evidence from a Dynamic Structural Micro-Economic Model with Task-Specific Human Capital, Estimated Using Microdata for France and Germany”
- 2013 Best Student Award, GSEFM Goethe University Frankfurt
- 2008-2009 DAAD scholarship for visit to UC Berkeley

Policy Expertise

Evaluation of Family and Marriage Related Public Policies With Respect to their Impact on the Fertility Rate. Prognos, Basel; Federal Ministry of Finance (BMF) and Federal Ministry of the Family (BMFSFJ), Berlin (Dec 2011 – Oct 2013)

Language and Computer Skills

- Languages German (native), English (fluent), French (good command)
- Programming Fortran, Matlab, Python, R, Stata, Mathematica, MySQL, PHP
- IT Parallelization (OpenMP, Matlab Distributed Computing Server, Python Numba), Software development workflow and tools (Git, GitHub, Visual Studio Code, Eclipse), Linux administration

Frankfurt a.M., November 12, 2021