Raphael Abiry

Curriculum Vitae

House of Finance, Goethe University,
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Education

2012-2021	**PhD student in Economics**, *Goethe University Frankfurt am Main*, Graduation date: June 2021.
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*.
2008-2009	**Exchange student Ph.D. program (DAAD)**, *University of California, Berkeley*.

Employment

2021- 2016-2019	**Research Assistant**, *Goethe University Frankfurt*. Chair of Prof. Dr. Alexander Ludwig
2020	**PhD Trainee**, *European Central Bank*, Frankfurt. Directorate General Economics, Fiscal Policies Divison
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 the Secular Decline of Risk-Free and Risky Rates

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), *Max Planck Institute for Social Law and Social Policy Discussion Paper*, 05-2016

Optimal Climate Change Mitigation through Green Quantitative Easing and Fiscal Policy (with Marien Ferdinandusse, Carolin Nerlich and Alexander Ludwig)

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

2021	Brown Bag at the European Central Bank, 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
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

Teaching Record

2017/18	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
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., April 18, 2021