Raphael Abiry

Curriculum Vitae

Goethe-Universität Frankfurt
Building RuW, Theodor-W.-Adorno-Platz 4
60323 Frankfurt am Main, Germany
✉ abiry@econ.uni-frankfurt.de
https://sites.google.com/view/raphaelabiry

Research Interests

Primary fields: Macroeconomics, Macro-Finance, Public Finance

Secondary fields: Climate Change, Demographic Change, Social Security

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**, *Institute for Fiscal Studies (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 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 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   NGFS-GRASFI-INSPIRE Seminar, Online (upcoming); Austrian National Bank, Vienna (upcoming); *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)

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

2022   Klaus Liebscher Economic Research Scholarship, Austrian National Bank

2021   International Network for Sustainable Financial Policy Insights, Research and Exchange (INSPIRE) project grant

2016-21   Forschungstopf travel grant (4x)

2019	Freunde und Förderer of the University Frankfurt project 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., December 19, 2021