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

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

- 2021 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

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
 - 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