

LARISSA SCHWALLER

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University of Bern, Department of Economics

RESEARCH INTERESTS

Fields: Macroeconomics, Monetary Policy, Business Cycle Analysis

Methods: Machine Learning, Natural Language Processing, (Bayesian) Vector Autoregression

EDUCATION

Ph.D. in Economics 09/2020 - present

University of Bern

Research Visit 03/2023

Federal Reserve Bank of St. Louis, U.S.

Swiss Program for Beginning Doctoral Students in Economics 08/2020 - 09/2021

Study Center Gerzensee, *summa cum laude*

M.Sc. in International and Monetary Economics 09/2018 - 07/2020

University of Bern, *summa cum laude*

B.Sc. in Economics 09/2017 - 10/2018

University of Bern, *summa cum laude*

B.Sc. HES-SO in Business Administration (trilingual) 09/2013 - 08/2017

School of Management Fribourg, *summa cum laude*

Semester Abroad 08/2015 - 12/2015

Boston University, U.S.

EXPERIENCE

Teaching Assistant 09/2020 - present

University of Bern

Intern at Economic Analysis Switzerland 02/2020 - 08/2020

Swiss National Bank

Credit Assistant (50-100%) 08/2012 - 12/2019

Freiburger Kantonalbank

Apprentice Bank Clerk 08/2009 - 07/2012

Freiburger Kantonalbank

PROJECTS

1. **Using Natural Language Processing to Identify Monetary Policy Shocks** (joint with Alexandra Piller & Marc Schranz). Working Paper
2. **Costs of Leaning Against the Wind: Evidence from a High-Frequency Identification Approach** (joint with Lucas Kyriacou). Working Paper
3. **Anatomy of the Real-Financial Nexus**. Working Paper

CONFERENCES & PRESENTATIONS

2024 (including scheduled): *ESIF Economics and AI+ML Meeting* (Cornell University), *Ph.D. Seminar* (Department of Economics, University of Bern)

2023: *Theories and Methods in Macro* (ESCP Business School Paris), *Young Swiss Economist Meeting* (ETH Zurich)

2022: *Ph.D. Seminar* (Department of Economics, University of Bern)

TEACHING EXPERIENCE

Tutorials

Seminar: Macroeconomics and International Economics, University of Bern	2023 & 2024
International Trade, University of Bern	2021 & 2022
International Macroeconomics, University of Bern	2020, 2021 & 2022

AWARDS & GRANTS

Research Grant , Berne University Research Foundation, CHF 2'700	07/2024
VWG-Prize , Volkswirtschaftliche Gesellschaft des Kantons Bern	11/2021
Best of Class in the Graduate Program (ex aequo) , Study Center Gerzensee	10/2021
Best of Class in the M.Sc. , Faculty of Business & Economics, University of Bern	01/2021
Best of Class in the B.Sc. , Faculty of Business & Economics, University of Bern	01/2019
Best of Class in the B.Sc. HES-SO , School of Management Fribourg	11/2017
Best Bachelor Thesis in Economic Analysis , School of Management Fribourg	11/2017

ADDITIONAL TRAINING

Topics in International Macroeconomics and Finance: Macroeconomics of Exchange Rates
by Prof. Oleg Itskhoki, Study Center Gerzensee

Introduction to Natural Language Processing
by Prof. Thomas Hodel, University of Bern

The Identification of Structural Shocks in Dynamic Models
by Prof. Kenza Benhima and Prof. Jean-Paul Renne, University of Lausanne

Finance for Macroeconomists: High-Frequency Analysis, News, Surprises and Shocks
by Prof. Refet Gürkaynak, EABCN Training School, online

SKILLS

Languages

German (native), English, French (excellent), Spanish (intermediate), Japanese (basic)

Programming

Python, Matlab, Dynare (excellent), Julia (intermediate), R (basic), STATA (basic)

Other software

Git, L^AT_EX, MS Office

EXTRACURRICULAR ACTIVITIES

Treasurer of the Badminton-Club Tafers	2018 - present
Co-organizer of talks about current macroeconomic issues (University of Bern)	2019 - 2023
Committee member of the VBC Tafers-St. Ursen	2009 - 2018