# Stefan Girstmair

### Curriculum Vitae

Große Seestraße 44
Frankfurt am Main, 60486
☐ (+49) 15901398469
☑ stefan.girstmair@gmail.com
⑤ stefangirstmair.github.io

### Research Interests

#### **Macroeconomics**

- Monetary Economics
- Forecasting
- Bayesian Econometrics

# Professional Experience

January Consultant, ECB - European Central Bank - Forecasting and Policy Modelling Division (DGE),

2024– Frankfurt am Main

Continue the work on the model established during the traineeship and co-author a paper describing its features

May 2023- PhD-Trainee, ECB - European Central Bank - Forecasting and Policy Modelling Division (DGE),

September Frankfurt am Main

2023 Developing a linked version of the semi-structural ECB-MC model mainly used for forecasting and policy analysis.

October Graduate Research and Teaching Assistant, Chair of International Macroeconomics and

2018- Macroeconometrics, Goethe University, Frankfurt am Main

July 2015 Intern, OeNB - Austrian National Bank - Economic Analysis Department, Forecasting, Vienna Updating a database used for forecasts as well as computations for internal and external papers. Using ECB, Statistik Austria, and Eurostat data.

July 2014 Intern, OeNB - Austrian National Bank - Economic Analysis Department, Forecasting, Vienna Data processing to help write a paper on labor productivity developments in Austria compared to the U.S.. Main work on setting up and analyzing the database.

August 2013 Intern, Austrian Gallup Institute, Dr. Karmasin, Vienna

September Responding to inquiries, opinion poll tasks and administrative work.

2013

#### Education

2017 – Ph.D. in Economics, Graduate School of Economics, Finance and Management, Goethe University

Thesis title: "Essays in Macroeconomics", Advisors: Prof. Michael Binder and Prof. Volker Wieland

2015–2017 M.Sc. Economics, Institute for Advanced Studies (IHS)

Thesis: "Unemployment in Austria: Job Losing and Job Finding"

2012–2015 B.Sc. Economics, University of Vienna

Thesis: "The Curse of Natural Resources: A Survey and Two Cases"

### Work in Progress

- 2023 The Effect of New Housing Supply in Structural Models: A Forecasting Performance Evaluation, (Job market paper)
- 2023 A Structural Model of the Vietnamese Economy for Policy Analysis, Together with Michael Binder, Le Van Ha and Anh H. Le

- 2023 Determinacy within Different Pricing Regimes and Multi-Country DSGE Models
- 2023 International Spillover of Forward Guidance: A story of the U.S. and Euro Area, Together with Anh H. Le

### Additional Education

August 2023 Machine Learning in Macroeconomics, ECB, Prof. Jesus Fernandez-Villaverde

August 2019 Optimal Fiscal and Monetary Policy, Study Center Gerzensee, Prof. Mikhail Golosov

# Teaching

**Solution, Identification, and Estimation of DSGE Models**, *PhD-Level, Prof. Michael Binder*, Teaching Assistant

- O Winter 2023/24
- O Winter 2022/23
- O Winter 2021/22
- O Winter 2019/20

Macroeconomics 1 (BMAK), BSc-Level, Prof. Michael Binder, Teaching Assistant

- O Winter 2023/24
- O Winter 2022/23
- O Winter 2021/22
- O Winter 2020/21
- O Winter 2018/19

### Software and Databases Skills

Advanced Matlab, Dynare, Office, Git

Proficient R, Stata, Julia

# Languages

German Native

English Excellent command

French Beginner

Korean Beginner

### References

#### Michael Binder

Professor of International Macroeconomics and Macroeconometrics Goethe University Frankfurt House of Finance, Campus Westend Theodor-W.-Adorno- Platz 3 60323 Frankfurt am Main ☑ mbinder@wiwiw.uni-frankfurt.de

#### Matteo Ciccarelli

Head of Forecasting and Policy Modelling
Division
European Central Bank
Sonnemannstraße 20
60314 Frankfurt am Main

☑ matteo.ciccarelli@ecb.europa.eu

#### Volker Wieland

Professor of Monetary Economics
IMFS - Goethe University Frankfurt
House of Finance, Campus Westend
Theodor-W.-Adorno-Platz 3
60323 Frankfurt am Main

☑ wieland@imfs-frankfurt.de

Last update: November 20, 2023