

Stefan Girstmair

Curriculum Vitae

Große Seestraße 44
Frankfurt am Main, 60486
☎ (+49) 15901398469
✉ stefan.girstmair@gmail.com
🌐 stefangirstmair.github.io

Research Interests

Macroeconomics

- Monetary Economics
- Forecasting
- Bayesian Econometrics

Professional Experience

- January 2024– **Consultant**, ECB - European Central Bank - Forecasting and Policy Modelling Division (DGE), 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 2023 Frankfurt am Main
Developing a linked version of the semi-structural ECB-MC model mainly used for forecasting and policy analysis.
- October 2018– **Graduate Research and Teaching Assistant**, Chair of International Macroeconomics and 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 2013 *Responding to inquiries, opinion poll tasks and administrative work.*

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”

Reserach

- 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

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

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

- Winter 2023/24
- Winter 2022/23
- Winter 2021/22
- Winter 2020/21
- 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

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

Matteo Ciccarelli

Head of Forecasting and Policy Modelling
Division
European Central Bank
Sonnemannstraße 20
60314 Frankfurt am Main
✉ matteo.ciccarelli@ecb.europa.eu

