Hanno Kase

Contact Information

European University Institute
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Research interests

Macroeconomics, Banking regulation, Macroprudential policies, Computational methods

Education

2016-2021	**PhD in Economics**, European University Institute
2011-2013	**MA in Finance**, Tallinn University of Technology
2008-2011	**BA in Economics**, Tallinn University of Technology

Experience

2020-Present	Research Assistant to Prof. Aldo Rustichini and Prof. Andrea Ichino
2019-2020	EUI HPC Tutor at the European University Institute
2019	Visiting Researcher at the Research Department, Bank of Estonia
2018-2019	Research Assistant to Prof. Andrea Mattozzi
2012-2016	Economist at the Financial Stability Department, Bank of Estonia

Teaching experience

2015	Derivative Instruments at Tallinn University of Technology, Teaching Assistant

Research

Work in Progress

Kase, Rottner. (2020). **Solving New Keynesian Models with Machine Learning: A Neural Network Approach**
Kase. **Backpropagating through heterogeneous agent models**

Kase. **Combining limits on mortgage lending**
Kase. **Introducing loan-to-value limit on mortgage loans**

Seminars & Conferences

2019	Christmas seminar at the Bank of Estonia
2018	Christmas seminar at the Bank of Estonia

Skills

Programming languages	Python, Julia, MATLAB, R
Machine learning	PyTorch, Google JAX
Statistical software	Stata, EViews
Other	LaTeX, SQL, git, MS Office
Language skills	Estonian, English, German, Italian

Awards & Grants

2016-2020	Archimedes Grant for Estonian PhD students to study at the PhD program at the European University Institute
2014	5th Lindau Meeting on Economic Sciences