

Hanno Kase

CONTACT INFORMATION

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European University Institute
via delle Fontanelle 18, San Domenico di Fiesole
50014, Italy

RESEARCH INTERESTS

Macroeconomics, Banking regulation, Macroprudential policies, Computational methods

EDUCATION

European University Institute

PhD in Economics

2016-2021

Tallinn University of Technology

MA in Finance

2011-2013

Tallinn University of Technology

BA in Economics

2008-2011

EXPERIENCE

Research Associate

COVID-19 Social Sciences and Humanities Data Portal

2020

Research Assistant to Prof. Aldo Rustichini and Prof. Andrea Ichino

University of Minnesota, European University Institute

2020

EUI HPC Tutor

European University Institute

2019-2021

Visiting Researcher

Research Department, Bank of Estonia

2019

Research Assistant to Prof. Andrea Mattozzi

European University Institute

2018-2019

Economist

Financial Stability Department, Bank of Estonia

2012-2016

TEACHING EXPERIENCE

Derivative Instruments

Teaching Assistant

2015

Tallinn University of Technology

RESEARCH

Work in Progress

Backpropagating through heterogeneous agent models

Combining limits on mortgage lending

Introducing loan-to-value limit on mortgage loans

Solving New Keynesian Models with Machine Learning: A Neural Network Approach
with Matthias Rottner

SEMINARS & CONFERENCES

Macro Working Group at European University Institute	2020
Bank of Estonia Christmas Seminar at the Bank of Estonia	2019
Bank of Estonia Christmas Seminar at the Bank of Estonia	2018

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

AWARDS & GRANTS

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