

# Hanno Kase

## CONTACT INFORMATION

---

Phone: +372 5347 7686

Email: Hanno.Kase@EUI.eu

Personal page: <https://www.hannokase.com>

Skype name: hanno\_kase

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