Stefan Girstmair

Curriculum Vitae

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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–September 2023 **PhD-Trainee**, ECB - European Central Bank - Forecasting and Policy Modelling Division (DGE), 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 – September 2013 **Intern**, Austrian Gallup Institute, Vienna
Responding to inquiries, opinion poll tasks, data collection, 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
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Volker Wieland
Professor of Monetary Economics
IMFS - Goethe University Frankfurt
House of Finance, Campus Westend
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Matteo Ciccarelli
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