

The return of inflation - Academic session

49th OeNB Economics Conference and 35th SUERF Colloquium

May 23 and 24, 2022



Philippe Goulet Coulombe is a professor of economics at the Université du Québec à Montréal (UQÀM) and is responsible for the Macroeconomic Observatory axis of the Chair in Macroeconomics and Forecasting at UQÀM. He conducts several research projects at the intersection of machine learning, econometrics, and macroeconomic analysis. In several recent works, he introduces new learning algorithms adapted to the particularities of macroeconomic and financial data, and allowing an increased interpretability in a time series context. He also conducts work on econometric climate modeling, particularly the forecasting of sea ice melt in the Arctic Ocean.



Angelo Gutiérrez-Daza is Ph.D. student in Economics at Universitat Pompeu Fabra in Spain. He has previously worked as an Economist at the Macroeconomic Modeling Unit of Banco de la República, Colombia's central bank. In his research, he investigates how individuals acquire and process information, how they use this information to form beliefs about the economy, and the consequences this has on the transmission of aggregate shocks and the design of macroeconomic policy.



Alistair Macaulay is Post-Doctoral Junior Research Fellow at the University of Oxford, from where he received his PhD in 2021. He is interested in macroeconomics and information economics, and his current research studies the drivers and implications of heterogeneity in expectation formation. In 2020 he was selected for the EEA Young Economist Award, and he was also a finalist in the ECB Young Economists' Competition and the Society for Computational Economics Student Paper Contest.



Roland Meeks is a senior financial sector expert at the Monetary and Capital Markets department of the IMF. His expertise lies in monetary and macroprudential policies, and time series econometrics. Roland has previously held positions as Senior Economist at the Monetary Policy Outlook Division of the Bank of England, Assistant Professor in Economics at the University of Essex, Research Economist at the Federal Reserve Bank of Dallas, and British Academy Postdoctoral Fellow at Nuffield College, Oxford. He has been a visiting economist at the Federal Reserve Bank of San Francisco, a visiting scholar at Stanford University, and an equity strategist at Crédit Lyonnais Laing Securities, London. He holds a D.Phil. in economics from the University of Oxford.



Daria Minina is a PhD Researcher at the University of Amsterdam under the supervision of Stefanie J. Huber and Cars Hommes. She received her MPhil in Economics with honors at Tinbergen Institute in 2020 and MSc in Economics with honors at the University of Amsterdam in 2018. Her primary research interests are Experimental Economics and Macroeconomics. She is especially interested in inflation expectations.



James Moberly is a PhD candidate in Economics at the University of Oxford. His research focuses on household behaviour and expectation formation, and the implications that this has for monetary policymaking. James previously worked as an equity research analyst at UBS. He holds a BA (first-class) and an MPhil (distinction), both from the University of Oxford.



Sebastian Rast is PhD candidate in Economics, European University Institute and - starting in summer 2022 - research economist at De Nederlandsche Bank.



Kilian Rieder is a principal economist in the Economic Analysis and Research Department at Oesterreichische Nationalbank. Kilian holds a Ph.D. from Oxford University (University College), and Master degrees from LSE and Sciences Po Paris. He is a CEPR and SUERF research affiliate. His research interests are in economic history and macroeconomics. Recent work focuses on the effects of macroprudential and monetary policy, central bank responses to financial crises and central bank communication. Prior to joining the OeNB in September 2019, Kilian was an assistant professor at Vienna University of Economics and Business, where he continues to teach graduate courses. Previously, Kilian also gained full-time working experience in monetary policy and banking supervision at several public institutions in Europe and he worked as a lecturer at Oxford University.



Frédérique Savignac is Head of the Microeconomic Division at Banque de France. She received her PhD from Université Paris I- Panthéon-Sorbonne in 2006. Her research interest mostly lie in Applied Microeconomics with emphasis on household finance, inequality and firms' behaviours.



Xuguang Simon Sheng is an Associate Professor of Economics at American University. His research interests include time series econometrics, monetary policy, fiscal policy, and business cycles. He has published in *Journal of Econometrics*, *Review of Economics and Statistics*, *Journal of International Monetary and Finance*, *Journal of Accounting and Economics*, and the *Oxford Handbook on Economic Forecasting*. He has received Isaac Kerstenetzky Award from Fundação Getulio Vargas (FGV) of Brazil in 2021 and Heinz König Young Scholar Award from Centre for European Economic Research (ZEW) of Germany in 2010. He has served as an associate editor for *International Journal of Forecasting* and *Oxford Open Economics*, and a co-organizer of six international

conferences.



Pierre Siklos is Professor of Economics at Wilfrid Laurier University and the Balsillie School of International Affairs. He is a CIGI senior fellow who specializes in macroeconomics, with an emphasis on the study of inflation, central banks and financial markets. He also conducts research in applied time series analysis. His research has been published in several international journals, and he has been a consultant to a variety of institutions and central banks. His work has been widely cited in several macroeconomics and econometrics textbooks. Pierre has also been a visiting lecturer at several universities in Europe and North America as well

as in Australia and New Zealand. His research has been funded by domestic and international agencies. In 1999, he was an Erskine Fellow at the University of Canterbury in New Zealand, and in 2009, he was a William Evans Fellow at the University of Otago in New Zealand. Pierre was Wilfrid Laurier University's (WLU's) University Research Professor for the academic year 2000–2001, the director of the Viessmann European Research Centre at WLU from 2005 to 2014, and a member of the Czech National Bank's Research Advisory Committee between 2012 and 2018. In 2008, Pierre was chair of the Bundesbank Foundation of International Monetary Economics at the Freie Universität Berlin in Germany. He is a guest professor at the Westfälische Wilhelms-Universität Münster in Germany, a research fellow of the South African Reserve Bank and Stellenbosch University in South Africa and is the Fondation France-Japon/ Banque de France Fellow for 2021–2022.



Fabio Verona works as adviser in the Research Unit of the Bank of Finland. His main area of research is macro-finance, both theoretical and applied. Recent work has focused on applying wavelet filtering methods to forecast stock market returns and to study inflation and investment dynamics. Past research focused on including informational and financial frictions in DSGE models. Before joining the Bank of Finland, he was a “Robert Solow” post-doc fellow at the Institute for Monetary and Financial Stability (Goethe University Frankfurt). He obtained his PhD in Economics from the University of Porto in May 2011, and was a visiting PhD student at Columbia University for the academic year 2009-2010.