

Stefan Girstmair

Curriculum Vitae

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Research Interests

Macroeconomics

- Monetary Economics
- Forecasting
- Bayesian Econometrics

Professional Experience

- 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–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, Dr. Karmasin, Vienna
Responding to inquiries, opinion poll tasks 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”*

Work in Progress

- 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
Theodor-W.-Adorno- Platz 3
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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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European Central Bank
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