

Dr Eddie Gerba

European Institute

London School of Economics and Political Science, Houghton Street, London WC2A 2AE

Personal phone: +44-759-5960988 E-mail: E.E.Gerba@lse.ac.uk Personal profile: <http://uk.linkedin.com/in/eddiegerba/>

Nationality: Swedish

EDUCATIONAL PROFILE

PhD in Economics, *School of Economics, University of Kent, Canterbury, UK*: Oct 09 – Jan 13

Research on 'Financial Cycles and Macroeconomic Stability'.

3 papers:

- Gerba, E. and Hauzenberger, H. (2013), '*Estimating US Fiscal and Monetary Interactions: From Volcker Chairmanship to the Great Recession*'. University of Kent Working Paper Series 1303. Submitted to the Journal of Money, Credit and Banking.
- Gerba, E. (2013), '*Reconnecting Investment to Stock Markets: The Role of Net Worth Evaluation*', Prepared for submission to Journal of Monetary Economics.
- Gerba, E. (2013), '*Have the US Macro-Financial Linkages Changed? The Balance Sheet Dimension*', Work in progress.

Supervisor: Prof. Jagjit Chadha

Viva examination:

Internal examiner: Prof. Miguel Leon-Ledesma (University of Kent)

External Examiner: Prof. Charles Nolan (Head of School, University of Glasgow)

Viva outcome: PhD awarded with minor corrections

MRes in Finance and Political Economy, *London School of Economics (LSE), London, UK*: Sep 08 – Oct 09

Research on regulatory risks and the effects of financial market liberalisation on risk management strategies of financial institutions in Germany.

Supervisors: Prof. Willem Buiter and Dr. Waltraud Schelkler

Overall grade: High merit

MSc in Quantitative Finance and Risk Management, *The Swiss Finance Institute and ETHZ (Swiss Federal Institute of Technology Zürich), Zürich, Switzerland*: Oct 06 – Jul 07

Specialist studies in risk modelling (VaR, historical simulation, Monte Carlo, (theoretical) PoD, and non-Gaussian based risk-modelling tools), financial mathematics, derivative and asset pricing, and financial engineering (PDE and risk neutral valuation methods).

Overall grade: Merit equivalent

MSc and BSc in Economics, *Universitat Pompeu Fabra, Barcelona, Spain*: Sep 02 – Sep 07

Major in theoretical and quantitative economics (time series, cross section, statistical filters, and panel data techniques). Coursework in three languages: English, Spanish and Catalan.

Overall grade: Merit equivalent

EMPLOYMENT PROFILE

RESEARCH EXPERIENCE

Research Fellow in (Behavioural) Macroeconomics at the LSE London, UK: April 14 – present

- Working with Professor Paul de Grauwe on developing heterogeneous agent financial friction models.
- We use these models to locate the optimal degree of interactions between macroprudential and monetary policy required to sustain financial and macroeconomic stability.

(Postdoctoral) Research Officer and Visiting Fellow at the LSE London, UK: Jan 13 – Feb 14

- Working on a project regarding the integration of social insurance services to the financial industry
- Using SVAR(p) models, we are analysing the rationale behind the outsourcing of social security services from governmental/state services to financial industry for 6 OECD countries between the period 1980-2012, and quantifying the (credit) risks for the household sector in doing so.

Training Associate at Timberlake Consulting London, UK: Jul 13 – present (part-time)

- Lecturer in statistics, econometrics, and quantitative methods.

- Training economists and researchers at a wide variety of institutions, including the Spanish Ministry of Economy and Finance, Irish Central Bank, and Lloyds Banking Group.

Lead Economist at AfricaIQ, London/New York City, UK/US: Apr 13 – present (part-time)

- Leading the development of an African Composite Investment Readiness Index for emerging African economies.
- Using state-space models, Bayesian techniques, and standard time-series tools, we are developing a sector-specific as well as an aggregate economic activity index for each and every of the emerging African economies. The index is also used to forecast future activity in the various sectors.
- The aim of the index is two-fold: First, to inform financial investors of the current and projected investment opportunities. Second, to guide policy-makers in providing the right investment-and market environment for growth and investments.
- The position involves leading and coordinating a team of 5 part-time statisticians/econometricians in constructing the index, and engaging with internal special advisors, academics and relevant (country-specific and international) policy-makers in developing, validating, and disseminating our work. Report directly to the Board.

Research Internship at the Economics Department of Deutsche Bundesbank, Frankfurt am Main, Germany: Jun 11 – Oct 11 (4 month contract)

Member of the 'Fundamental Questions in Monetary Policy'-team.

- Joint work on 2 research projects with three permanent researchers of the Deutsche Bundesbank.
- One paper (on TVP-VARs and Monetary policy) has been published in the banks' internal notes.
- Second paper (on Macroprudential regulation in a DSGE model with credit and financial frictions) has been prepared for the working paper series of the Bundesbank.

Research Assistant in Empirical Macroeconomics for Prof. Emmanuel V. Pikoulakis and Dr. Camelia Minoiu from the IMF,, London, UK: Feb 09 – Mar 11

Worked on the following papers:

- 'Modelling and Testing the Real Fundamentals of Exchange Rate Behaviour: Some New Results', Ready for submission
- 'Non-Leisure Time, The Price of Capital and Okun's Law: A Model Applied to the Informal Economy', Work in progress
- 'Turning Potential Growth Disasters into Growth Miracles: The Bare Essentials of Conditional Convergence', Work in progress

TEACHING EXPERIENCE

Lecturer Timberlake Consultants, London, UK: Jul 13 - present

Assistant Lecturer University College London (UCL), London, UK: Oct 12 – Jul 13

Graduate Teaching Assistant University of Kent, Canterbury, UK: Jan 10 – Dec 12

Postgraduate Teaching Assistant University College London (UCL), London, UK: Oct 09 – Jul 10 (in parallel to above)

Graduate Teaching Assistant London School of Economics (LSE), London UK: Set 09 – Jun 10 (in parallel to above)

COMPUTING SKILLS

- Proficiency with mathematical/computational programs Matlab and Dynare.
- Proficiency with statistics/econometrics programs Eviews and Stata.
- Proficiency with scientific editing programs LaTeX, Scientific Workspace and MathType. .

AWARDS AND FUNDING

1. **£5k, LSE STICERD Small Grant Scheme** with Dr. Waltraud Schelkle (LSE) Jan 13 – May 13
2. **3-year ESRC PhD Research Studentship** for the completion of my PhD in Economics Nov 09 – Nov 12

3. **€17.800 Research scholarship from the European Commission Representation in Catalonia (Patronat Catala pro Europa)** for research studies in European Economics and Finance at the LSE. Sep 08 – Oct 09
4. **SEK 175k Tekn. Dr. Marcus Wallenberg Fellowship** for postgraduate studies in Economics and Finance. This is Sweden's most renowned fellowship for academic excellence. Sep 08 – Oct 09
5. **Elected as one of ten most successful foreign academics in Sweden of the year 2008**, Diversity Challenge 2008, Stockholm, Sweden
6. **Erasmus/Socrates scholarship** for exchange studies in Zürich, Switzerland. Oct 06 – Jul 07
7. **Academic exchange scholarship of €1200 from the Catalan Government** for exchange studies in Zürich, Switzerland. Oct 06 – Jul 07
8. **Award of SEK 14k from Swedish Foreign Trade Association** for graduate studies in Spain. Sep 04 – Jul 05
9. **SEK 450k Studentship and loan from the Swedish Government Authority** in charge of financial aid for undergraduate/graduate studies. Sep 02 – Sep 07

PROFESSIONAL MEMBERSHIPS

1. **Royal Economic Society:** member, 2010 onwards
2. **European Economic Association:** member, 2013 onwards
3. **American Finance Association:** member, 2012 onwards
4. **Collegi d'Economistes de Catalunya** (Catalan Professional Body for Economists): member, 2005 onwards

PUBLICATIONS/WORK IN PROGRESS

1. Gerba, E. and Hauzenberger, H. (2013), '*Estimating US Fiscal and Monetary Interactions in a Time-Varying VAR*', University of Kent Working Paper Series No. 1303. Submitted to Journal of Money, Credit and Banking.
2. Gerke, Rafael, Hammermann, F., Tenhofen J. and Gerba, E. '*Monetary Policy in the Euro Area: a Bayesian TVP-VAR Methodology*', Bundesbank Economics Department Research Paper
3. Gerba, E. and Schelkle, W. (2013), '*The Finance-Welfare State Nexus*', ACES Cases 2013 Working Paper Series, free access on https://exchange.lse.ac.uk/owa/redir.aspx?C=C1TzUCMelUS0wxfl78W7MAbLA-xZ49AIAFbY6BOuVYx-x4MJaBZXsKQy5eYUFRMrLTxK5JI9xW4.&URL=http%3a%2f%2ftransatlantic.sais-jhu.edu%2fACES%2fACES_Cases%2fcases
4. Gerba, E. Pikoulakis E.V. and Wisniewski, P.T. (2014), '*Structural Models of the Wage Curve Estimated by Panel Data and Cross-Section Regressions*' Submitted to Economics Letters.
5. Gerba, E. (2013), '*Reconnecting Investment to Stock Markets: The Role of Net Worth Evaluation*', Prepared for submission to Journal of Monetary Economics.
6. Gerba, E. (2013), '*Have the US Macro-Financial Linkages Changed? The Balance Sheet Dimension*', Work in progress.
7. Gerba, E. and Pikoulakis, E.V. (2014) '*Explaining Cross-Country Differences in Productivity: Is It Efficiency or Factor Endowments?*', Work in progress.
8. Gerba, E. and Pikoulakis, E.V. (2013), '*Turning Potential Growth Disasters into Growth Miracles: The Bare Essentials of Conditional Convergence*', Work in progress.

RESEARCH-RELATED ACTIVITIES

CONSULTATIONS AND INTERVIEWS

- Interviewed for 'What is the Future for Interest-Only?' *Mortgage Solutions*, 10 April, 2013 <http://www.mortgagesolutions.co.uk/mortgage-solutions/analysis/2259591/what-is-the-future-for-interestonly>
- Prepared a report and advised on the future of the regional economy in South-Eastern England for BBC South East Economic Debate, 18 March, 2012, Brighton.

CONFERENCES ORGANIZED

- With Prof. Lars Oxelheim and Jens Forssbaeck, co-organiser of the '10th Annual SNEE Moelle Conference 2008' for research on Economics of European Integration, Moelle, Sweden 17-20 May 2008

CONFERENCE PRESENTATIONS

1. Royal Economic Society Annual Conference, April 7th – 9th, 2014, Manchester, UK (Forthcoming)
2. ADRES – AFSE (Association Francaise de Science Economique) Doctoral Days in Economics, February 3rd – 4th 2014, Paris, France
3. Society for Computational Economics 19th International Conference, July 10th – 12th 2013, Vancouver, Canada
4. 5th International Finance and Banking Society Conference, June 26th – 28th, 2013, Nottingham, UK
5. Society for Computational Economics 18th International Conference, June 27th – 29th 2012, Prague, Czech Republic
6. Money, Macro, and Finance Research Group 43rd Annual International Conference, September 15th - 17th, 2011, Birmingham, UK.

LANGUAGE SKILLS

Native/Fluent

English
Spanish
French
Swedish
Serbo-Croat

Professional proficiency

German
Danish
Catalan

TEACHING AND ADMINISTRATIVE DUTIES

TEACHING:

Research/Economics practitioner level:

1. Time Series Analysis and Forecasting using Banco de España Macroeconometric (2007) model: An intensive 3-unit course in time-series methods and Spanish forecasting model for research economists at Spanish Ministry of Economy Sep – Nov 2013
2. Time Series Analysis in Research: A 1-day course in applied time-series methods using EViews for researchers in biostatistics. Aug 2013

Masters level:

1. PUBLG005 Public Sector Economics and Analysis: MSc Public Policy/MSc International Public Policy/MSc European Public Policy (UCL) Academic year 2009/10

Bachelor level:

3rd year:

1. ECON7003 Money, Banking and Finance: Year 3 Optional, BSc Economics/BSc Finance/ BSc Accounting (University College London) Academic year 2012/13
2. EC562 Economics of Finance 1: Year 3 Core course and optional, BSc Economics and Finance/BSc Economics (University of Kent) Academic year 2011/12 and 2012/13

2nd year:

3. EC534 Financial Analysis: Year 2 Core course and optional, BSc Economics and Finance/BSc Economics (University of Kent) Academic year 2010/11 and 2011/12
4. EC502 Macroeconomics: Year 2 Core course, BSc Economics/BSc Economics and Finance (University of Kent) Academic year 2010/11

1st year:

5. ST102 Elementary (Mathematical) Statistical Theory: Year 1 Core course, BSc Economics/BSc Econometrics and Mathematical Economics (LSE) Academic year 2009/10
6. ECON1002 Applied Economics: Year 1 Optional, BSc Economics/BSc Economics and Statistics (UCL)

7. EC312 Strategy and Games, Year 1 Optional, BSc Economics/BSc Economics and Finance (University of Kent)
- Academic year 2009/10
Academic year 2009/10

ADMINISTRATION:

1. 1st year PhD/MRes representative at the Staff-Student Liaison Committee of the London School of Economics
Sep 08 – Jul 09

ADDITIONAL EXPERIENCE

Vice President of the United Development Consultants	Oct 07 – Feb 09
Member of the Board of Beepsend AB	Jan 08 – Jan 09
Organizations- and HR coordinator at FIEGE Barcelona office	Aug 05 – Feb 06 (parallel to my studies)
President of the AIESEC Barcelona office	Feb 03 – Jul 05 (parallel to my studies)
Vice-President (International Relations) Rotaract/Rotary Barcelona	Sep 04 – Sep 06 (parallel to my studies)

REFERENCES

Professor Jagjit S. Chadha

Chair in Banking and Finance
University of Kent
Canterbury, CT2 7NZ
United Kingdom
J.S.Chadha@kent.ac.uk
Tel: +44-1227-824820

Dr. Waltraud Schelkle

Senior Lecturer in Political Economy
London School of Economics
Houghton Street
London, WC2A 2AE
United Kingdom
w.schelkle@lse.ac.uk
Tel +44-207-9556942

Dr. Rafael Gerke

Head of Team
Monetary Policy Division
Deutsche Bundesbank
Wilhelm-Epstein-Str. 14
60 431 Frankfurt am Main
Germany
rafael.gerke@bundesbank.de
Tel +49-69-9566-3721

Professor Charles Nolan

Head of School
Adam Smith Business School
University of Glasgow
Glasgow, G12 8QQ
Scotland
Charles.Nolan@glasgow.ac.uk
Tel: +44- 141-330-8693

Additional references upon request.