# Gavin Goy, PhD.

*Economist, European Central Bank*

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## *Curriculum Vitae*

## Relevant Experience

Apr 2022–current **Economist**, *European Central Bank*, Frankfurt/Main, Germany.
Directorate General Monetary Policy, Capital Markets and Financial Structure

Nov 2018–Mar 2022 **Economist**, *De Nederlandsche Bank*, Amsterdam, The Netherlands.
Economic Policy and Research Division, Monetary Policy Department

Apr 2018–Oct 2018 **PhD Trainee**, *European Central Bank*, Frankfurt/Main, Germany.
Directorate General Monetary Policy, Monetary Policy Strategy Division, Strategic Issues

May 2016–current **PhD Research Intern**, *De Nederlandsche Bank*, Amsterdam, The Netherlands.
Economic Policy and Research Division, Research Department

Feb–May 2013 **Intern**, *Commerzbank*, Frankfurt/Main, Germany.
Group Markets Operations, Operational Risk Management

Oct 2012–Jan 2013 **Research Assistant**, *ifo Institute*, Munich, Germany.
Department of Public Finance

## Research Fields

Primary Monetary policy, DSGE modeling, Behavioral Macroeconomics

Secondary Macro-Finance, International economics

## Education

2015–2019 **Ph.D. in Economics**, *University of Amsterdam*, Amsterdam, The Netherlands.

Jan–Feb 2018 **Visiting PhD student**, *University Pompeu Fabra*, Barcelona, Spain.

2013–2015 **Master of Philosophy in Economics**, *Tinbergen Institute*, Amsterdam, The Netherlands.

2011–2012 **Erasmus Program**, *Charles University*, Prague, Czech Republic.
Faculty of Economics

2009–2012 **Bachelor in Economics**, *Goethe University*, Frankfurt/Main, Germany.

## Teaching Experience

Spring 2021–22 **Macroeconomic Policy in the EU (Master)**, *Free University Amsterdam*, Amsterdam, The Netherlands.

Fall 2015–17 **Teaching Assistant in Mathematics I (Bachelor)**, *University of Amsterdam*, Amsterdam, The Netherlands.

Spring 2016 **BSc Thesis supervison**, *University of Amsterdam*, Amsterdam, The Netherlands.

Spring 2015 **Teaching Assistant in Macroeconomics II (Master)**, *Tinbergen Institute*, Amsterdam, The Netherlands.

## Publications

Boehl, G., Goy, G. & Strobel, F. (2022). A Structural Investigation of Quantitative Easing. *Review of Economics and Statistics*, in press.

Goy, G., Hommes, C. & Mavromatis, K. (2022). Forward guidance and the role of central bank credibility under heterogeneous beliefs. *Journal of Economic Behavior & Organization*, 200, 1240-1274.

Bonam, D. & Goy, G. (2019). Home biased expectations and macroeconomic imbalances in a monetary union. *Journal of Economic Dynamics and Control*, 103, 25-42.

## Working papers

- **Natural Rate Chimera and Bond Pricing Reality** (joint with Claus Brand and Wolfgang Lemke)
- **Should developed economies manage international capital flows? An empirical and welfare analysis** (joint with Dennis Bonam and Emmanuel de Veirman)

## Conference and seminar presentations

2022 Bundesbank Workshop on Challenges in Empirical Macro (Eltville DE), European Central bank (DG-MP seminar), De Nederlandsche Bank (internal seminar)

2021 1st Ventotene Workshop in Macroeconomics (Ventotene, IT), 27th International Conference on Macroeconomic Analysis and International Finance (Rethymos, GR), European Central bank (DG-MP seminar), De Nederlandsche Bank (internal seminar)

2020 Meeting of European Economic Association (online), Annual Meeting of the Verein fuř Sozialpolitik (online), Joint EABCN, Banque de France and UPF Conference on Empirical Advances in Monetary Policy (online), European Central bank (DG-MP seminar), De Nederlandsche Bank (internal seminar)

2019 Computational Finance and Econometrics (London, UK), IRC expert network on Financial flows (European Central Bank), Dutch Economist Day (De Nederlandsche Bank), De Nederlandsche Bank (internal seminar), Computational Economics and Finance (Ottawa, CA), De Nederlandsche Bank (internal seminar)

2018 European central bank (internal seminar), Univeristy Pompeu Fabra (internal seminar)

2017 Expectations in Dynamic Macroeconomic Models (St. Louis Fed), European Meeting of the Econometric Society (Lisbon, PT), Computational Economics and Finance (New York, US), Handbook of Computational Economics Vol 4 Workshop (discussant, Amsterdam, NL), Tinbergen PhD Jamboree (Amsterdam, NL), Quantitative Economics Doctorate Jamboree (Paris, FR), Spring Meeting of Young economist (Halle, DE), Centre for International Macroeconomic Studies workshop Surrey University (discussant), University of Amsterdam (internal seminar)

2016 MacFin Robots Workshop (Como, IT), GENED Workshop (Bamberg, DE), 14th Dynare Conference (Banca d'Italia, IT), De Nederlandsche Bank, Expectations in Dynamic Macroeconomic Models (discussant, Amsterdam), Computational Economics and Finance (Bordeaux, FR), Workshop on Economic Science with Heterogeneous Interacting Agents (Castellòn, ES), University of Amsterdam (internal seminar)

2015 University of Amsterdam (internal seminar)

## Relevant courses and summer schools

2022 **Topics in Monetary Economics**, *S. Schmitt-Grohe and L. Christiano*, SNB Study center Gerzensee

2019 **Bayesian Econometrics and Machine Learning**, *H.F. Lopes*, De Nederlandsche Bank

**Solution Methods for discrete time heterogeneous agent models**, *W. den Haan and P. Rendahl*, EABCN Training School, Bank of England

**Advanced Bayesian Time Series** D. Korobilis, Barcelona Graduate School of Economics

2018 **Solving Models with heterogeneous agents**, *D. Debortoli*, De Nederlandsche Bank

**Regime switching in VAR and DSGE models: theory and applications**, *H.C. Bjørnland, J. Maih and D.F. Waggoner*, BI Norway and Norges Bank

2017 **Applied Bayesian Econometrics for Central Bankers**, *A. Blake and H. Mumtaz*, Bank of England

**Solution Methods for State-dependent and Time-dependent Models**, S. and L. Maliar, Computational Economics and Finance 2017, New York City

**Monetary Policy: An Imperfect Knowledge Perspective**, *B. Preston*, EABCN Training School, Mannheim

2016 **Introduction to the Heterogeneous Agents Resources Toolkit**, *C. Carroll and N. Palmer*, Computational Economics and Finance 2016, Bordeaux

**Macro, Money and Finance: A Continuous Time Framework**, *M. Brunnermeier*, TI Lecture, Tinbergen Institute, Amsterdam.

2015 **New Style Central Banking**, *R. Reis*, TI Lecture, Tinbergen Institute, Amsterdam.

## Scholarships and Fellowships

2017-18 **Risk and Macro-Finance Fellow 2017 and 2018**, fellowship at the Amsterdam Center for Risk and Macro Finance at the University of Amsterdam. includes additional research funding

2014/15 **(Partial) Scholarship Tinbergen institute** academic year 2014/15, performance-based scholarship to cover tuition fees and health insurance, awarded by the Tinbergen Institute to high-GPA students

## Languages

German (native), English (fluent), Dutch (fluent), French (basic)

## Computer skills

Advanced Matlab, Dynare, LaTeX, MS Office

Intermediate Python, R, Eviews, Stata, Gretl

Basic Mathematica, Rats