Yann M. Koby, Ph.D.

Contact: yann_koby@brown.edu ∨ +1 401 678 1265   **Nationalities:** Switzerland, Finland

Skills	**Coding:** Python (NumPy, Pandas, scikit, TensorFlow..), Matlab, Julia, Groovy/Java, Stata/R, SQL, VBA (Excel); LaTeX, MS Office Suite
	Math/Stats: Stochastic Calculus, Dynamic Programming; Data mining, Econometrics, Time series
	Computing: Linear and Convex Optimization, Machine learning algorithms, NLP
	Economics: Macroeconomic forecasting, Scenario analysis, Demand/Supply estimation
	Finance: Asset/Option pricing, Portfolio Theory, Backtesting, Market microstructure analysis

Professional Experience

Assistant Professor of Economics (Tenure-track)   2021-
Brown University, Providence RI, U.S.A.
- Activities: Research (ETL data, programming) 40%, Research (conceptual) 25%, Research (seminar, conferences) 10%, Refereeing (peer-reviewed journals) 10%, Teaching 10%, Mentoring (Ph.D. students) 5%
- Published leading article in top peer-reviewed journal in Economics (*American Economic Review*) on monetary policy transmission through banks in negative rates environment. Public view: WSJ, FT, Bloomberg, Nikkei Asian Review, B. Cœuré (ECB), P. Lane (ECB), Gov. Kuroda (BOJ), BOJ Minutes, O. Blanchard (PIIE)

Ph.D. Candidate in Economics   2014-2021
Princeton University, Princeton NJ, U.S.A.
- Activities: Research (ETL data, programming) 50%, Research (conceptual) 40%, Teaching assistant 10%
- Ph.D. thesis: ETL 50 years of Japanese banks-firms loan data, analysis of low-interest environment impact on bank lending, modelling implications for negative nominal interest rate environments in US, EZ, JP.
- Worked closely with a major hedge fund trading in Japan on the basis of my thesis' implications
- Received Macro-Financial Modelling fellowship from the Becker-Friedman Institute (2017)

Ph.D. Intern, Research Department   June-Aug. 2018
Federal Reserve Bank of New York, New York NY, U.S.A.
- ETL new dataset on U.S. retail banks to evaluate monetary transmission through banks in the U.S.

Ph.D. Intern, Financial Markets   June-Aug. 2017
European Central Bank, Frankfurt, Germany
- ETL Orbis firm-level dataset (Bureau Van Dijk), application to heterogenous firm modelling in macro literature

Trainee, Economic Analysis unit   Feb.-Aug. 2013
Swiss National Bank, Zürich, Switzerland
- Develop and maintain ETL pipelines; execute and optimize indicator-based models for short-term forecasting of economic aggregates; developed project on relative performance of managers vs. models forecasting

Education

Ph.D. in Economics, *Thesis chairs: Markus Brunnermeier, Atif Mian*   2014-2021
Princeton University, Princeton NJ, United States

M.Sc. Econometrics and Mathematical Economics *(Distinction)*   2013-2014
London School of Economics, London, United Kingdom

B.A. International Relations, Economics major *(5.93/6.00, all-time record)*   2009-2012
University of Geneva, Geneva, Switzerland

Research

The Reversal Interest Rate   *American Economic Review, August 2023*
Joint with Markus Brunnermeier (Princeton)

Low Rates and Bank Loan Supply: Theory and Evidence from Japan   *R&R, JPE:Macro*
Joint with Cynthia Mei Balloch (LSE)

Making Sense of Negative Rates   *(Submission requested by JEL)*
Joint with Cynthia Mei Balloch (LSE) and Mauricio Ulate (SF FRB)

Aggregation in Heterogeneous-Firm Models: A Sufficient Statistics Approach   *(In Revision)*
Joint with Bence Bardoczy (Federal Reserve Board) and Christian Wolf (MIT)

Monetary Policy Transmission through Banks in the United States *(In Revision)*
Joint with Christian Wolf (MIT)

Reinsurance Markets and the Price of Catastrophic Risk *(In Progress)*

Languages

English (Fluent), French (Fluent), Spanish, German, Swedish