Welcome to the bi-annual newsletter for PEF students at the University of St. Gallen. We hope you will find this a valuable resource for information about programme News, Events, Lectures, Seminars and Alumni Activities!

News: Spring Semester 2020

Welcome: New PEF Students F20

**Economics:** Franziska Bender, Yu Tang  
**Econometrics:** Simon Feistle, Jan Serwart, Philipp Sterzinger  
**Finance:** Edouard Mattille  

We wish them a good start!

PEF Networking Event & Apéro for Master Students

10th March, 6.15 - 7.00 pm, room 09-112 followed by an Apéro

Join current Master and PEF students, alumni and faculty for a short information session about the PEF. A perfect evening for you to meet students looking to gain more information about the PEF programme and research projects!

If you would like to join as a current PEF student and share your experiences please register by 1st March by emailing pef@unisg.ch

All interested in the PEF programme are welcome!

Faculty and Courses

SEPS Guest Professors FS20
The Department of Economics welcomes Jan Grobovsek, Ph.D., Assistant Professor of Economics at the University of Edinburgh. He will be working with Prof. Charles Gottlieb at the SEW.

PEF Ph.D. Courses Spring Semester FS20

Econometrics

Computational Statistics, Prof. Francesco Audrino*
Advanced Microeconometrics, Prof. Markus Frölich*
Statistical Learning and Applications, Prof. De Mol Christine*
Econometrics of Big Data, Prof. Martin Spindler*
Regression Analysis for Spatial Data, Prof. Zeno Adams and Prof. Roland Füss**

Economics

Empirical Evaluation of Economic Models, Prof. Wunsch Conny
New: Labor Markets, Immigration and the Welfare State, Prof. Josef Zweimüller

Finance

Quantitative Behavioural Finance with Applications, Prof. Enrico De Giorgi
Topics in Insurance Economics, Prof. Hato Schmeiser**
Topics in Microstructure and Asset Pricing, Prof. Thierry Foucault**

* joint PEF / GSERM  **PIF

Ph.D. Seminar:
Francesco Audrino & Reto Föllmi

Schedule and more information
Ph.D. seminar regulations
The students choose together with their supervisors a date for their presentation. Two weeks before the first seminar students apply to the Executive Director for slots and hand in the presentation slides/papers.

Students who present a paper must also discuss a paper. Guidelines will be provided and the professors

Literature Seminar:
Enrico De Giorgi, Michael Knaus & Christian Keuschnigg

Schedule and more information
Starting with the spring semester 2019 Literature Seminars are organized like reading groups.
You may find the lectures schedule and course descriptions on the PEF website or on Stundenplan online.
responsible for the Ph.D. seminar will assign students to discuss the presented papers.

Students' mandatory attendance is set to 75% for the Ph.D. seminar. The Executive Director will have detailed information on students' explanations for not attending the seminars and inform the Programme Committee accordingly.

Data consulting

The data consulting team provides advice for HSG students and faculty who analyze data as part of their research projects. The consulting focuses on research design and research methods, including general advice on data bases and research software. Our philosophy is to provide “help to help yourself”. Thus, we support you in the initial design of a study and/or in case of specific methodological questions at later stages. The new homepage www.unisg.ch/data-consulting provides further information about the consulting process and the consultants.

Seminars offered by the Department of Economics

To receive the weekly seminars newsletter email seps@unisg.ch

Research Seminar Economics
Brown Bag Seminar Economics

GSERM

The GSERM Global School in Empirical Research Methods at the University of St.Gallen is a 3.5 week integrated programme teaching research methodology.

GSERM will take place in St. Gallen from 1 - 19 June 2020.

PEF students may attend summer school courses. You may ask for more information on registration, courses and crediting at pef@unisg.ch

PEF Students and Alumni

Prizes

Piotr Lukaszuk, PEF, presented on a panel at the United Nations in Geneva on 22nd October.
Cédric Müller, PEF, has received the LGT award for the best MiQEF degree.

**Publications**


**Public Defences in HS19:**

**Igor Pozdeev**, supervisor Paul Söderlind  
*Essays on FX Variance Risk Premium, Monetary Policy and Currency Returns*

**Marc-Antoine Ramelet**, supervisor Winfried König  
*Monetary policy, asset purchase programmes and household heterogeneity*

**Carina Steckenleiter**, supervisor Michael Lechner  
*Essays in Empirical Economics*

**Navarat Temsumrit**, supervisor Guido Cozzi  
*Three Essays on Macroeconomic Policy, Development Economics and Economic Growth*

**Our public defences are open to the public and everybody is welcome!**

**First HSG Science Slam at theCO**
Gabriel Okasa (PEF student) and Michael Kogler and Nicolas Eschenbaum (both PEF alumni) represented the SEW and FGN. Ongoing research focuses on Causal Machine Learning (SEW) and digital pricing (FGN) and Eurozone crisis (FGN).

PEF Alumni: Placements

Adrian Jäggi (2019) is Risk Modeling & Analytics Specialist at UBS.

Melanie Annaheim (2018) is at the Swiss National Bank (SNB), Zürich.