Joël Marbet

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Research Interests

Monetary Economics, Macro-Finance, Computational Methods, Machine Learning

Education

Ph.D. in Economics, CEMFI, Spain	2023
Master in Economics and Finance, CEMFI, Spain	2019
M.Sc. in Economics, University of Bern, Switzerland	2015
B.Sc. in Business Administration, University of Bern, Switzerland	2014

Working Papers

A HANK Model with Monetary Search Frictions, 2023

Booms, Banking Crises, and Monetary Policy, 2022

Publications

Inequality and the Zero Lower Bound, 2024
Joint with Jesús Fernández-Villaverde, Galo Nuño, and Omar Rachedi
Journal of Econometrics

Policy Papers

Analysis of cyclical systemic risks in Spain and of their mitigation through countercyclical bank capital requirements, 2024
Joint with Ángel Estrada Carlos Pérez Montes, Jorge Abad, Carmen Broto, Esther Cáceres, Alejandro Ferrer, Jorge E. Galán, Gergely Ganics, Javier García Villasur, Samuel Hurtado, Nadia Lavín, Enric Martorell, David Martínez Miera, Ana Molina Iserte, Irene Pablos and Gabriel Pérez Quirós
Documentos Ocasionales, No. 2414

Presentations/Discussions at Conferences

A HANK Model with Monetary Search Frictions

Banco Central del Uruguay, online	2024
Theories and Methods in Macro (T2M), Paris, France	2023
Annual Conference of the Banco Central do Brasil, Brasília, Brazil	2023

Booms, Banking Crises, and Monetary Policy

EEA-ESEM 2024, Rotterdam, Netherlands	2024

30th CEF Conference, Singapore	2024
SSES Annual Congress 2024, Lucerne, Switzerland	2024
52nd Annual Conference of the Money, Macro and Finance Society, online	2021
14th Annual Meeting of the Portuguese Economic Journal, online	2021
28th Finance Forum, online	2021
AEFIN PhD Mentoring Day 2021, online	2021

Inequality and the Zero Lower Bound

24th Central Bank Macroeconomic Modeling Workshop of Banco Central de Chile, online	2021
IV Workshop of the Spanish Macroeconomics Network, Alicante, Spain	2021

Discussions

ESCB Research Cluster on Monetary Economics, Warsaw, Poland	2024
Annual Conference of the Banco Central do Brasil, Brasília, Brazil	2023
Workshop on Central Banks and Digital Currencies (CBDCs), Madrid, Spain	2022

Professional Service

Referee for Review of Economic Studies, Journal of Money, Credit and Banking, International Economic Review, and Quantitative Economics

Teaching Experience

Data Science — 2024
CEMFI Diploma in Banking Supervision, Madrid, Spain

Beyond the Hype: An Introduction to Machine Learning and Neural Networks — 2023
CEMFI Undergraduate Internship, Madrid, Spain

Asset Pricing II (TA for Prof. Dante Amengual) — 2022, 2023 (2×)
CEMFI, Madrid, Spain

Julia Programming Short Course — 2020, 2021, 2022
CEMFI Undergraduate Internship, Madrid, Spain

Solving Non-Linear HANK Using Neural Networks — 2021
Lecture given to researchers from the European Central Bank, online

Intro to Neural Networks — 2021
Lecture given to researchers from the European Central Bank, online

Time Series Econometrics (TA for Prof. Dante Amengual) — 2021
CEMFI, Madrid, Spain

Statistical Methods in Econometrics (TA for Prof. Pedro Mira) — 2019
CEMFI, Madrid, Spain

DSGE and Time-Series Models for Macroeconomic and Policy Analysis — 2019
(TA for Marco del Negro, Federal Reserve Bank of New York)
CEMFI Summer School, Madrid, Spain

Relevant Positions

Research Economist — Since 2023
Banco de España, Madrid, Spain

Research Assistant to Prof. Dante Amengual — 2019 – 2023
CEMFI, Madrid, Spain

Research Assistant to Prof. Enrique Sentana and Prof. Dante Amengual — 2018
CEMFI, Madrid, Spain

Intern Economic Analysis Switzerland — 2015 – 2016
Swiss National Bank, Zürich, Switzerland

Scholarships

CEMFI Ph.D. Scholarship	2021 – 2023
Fundación Ramón Areces Ph.D. Scholarship	2019 – 2021
María de Maeztu Ph.D. Track Fellowship	2018 – 2019
CEMFI Master in Economics and Finance Scholarship	2017 – 2018

Miscellaneous

Programming/Software skills: Julia, Matlab, Python, Stata, EViews, LaTeX
Languages: German (native), English (fluent), French (basic), Spanish (basic)
Citizenship: Swiss