Elena Gerko

Research Hub, Bank of England

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Research Interests Macroeconomic Theory, Monetary Policy, Learning, International Macro-Finance,

erests Asset Pricing

Current Employment Research Economist, Research Hub, Bank of England, 2018 -

Education

Ph.D., Economics

London Business School, London, United Kingdom, 2018

Advisors: Prof. Hélène Rey, Prof. Paolo Surico and Prof. Albert Marcet

M.Res., Economics

London Business School, London, United Kingdom, 2014

M.Sc. Economics

London School of Economics and Political Science, London, United Kingdom, 2011

M.A., Economics

New Economic School, Moscow, Russia, 2010

B.Sc., Economics

National Research University Higher School of Economics, Moscow, Russia, 2008

Honors and Awards AQR Asset Management Institute Fellowship Award2017Participant in the 4th ECB Forum on Central Banking2017PhD Programme Financial Award, London Business School2012–2017Economic and Social Research Council Scholarship2012-2017New Economic School Partial Fellowship2008-2010

Publications

Monetary Policy in the Capitals of Capital, with Hélène Rey Journal of the European

 $Economic\ Association\ 15.4\ (2017);\ 721\text{-}745.$

Trend inflation and Monetary policy rules: Determinacy analysis in New Keynesian model with capital accumulation, with K. Sossounov *The BE Journal of Macroeconomics* 15.1 (2015): 413-441. (based on M.A. Thesis, New Economic School)

Research in Progress

Expectations and Monetary Policy

Exponentially Weighted Smooth Transition Filter

Zero Lower Bound and Internal Rationality

Asset Prices and Internal Rationality: the PEA Approach (with Albert Marcet)

Conferences and Seminar Presentations (2018) London School of Economics and Political Science, CREI, European Central Bank, Bank of England, University of Amsterdam, Queen Mary University of London, "1st Oxford-Indiana Macroeconomic Policy Conference" at the Nuffield Foundation/Oxford University (discussant); (2017) "Expectations in Dynamic Macroeconomic Models" conference at the Federal Reserve Bank of St Louis, "XII REDg - Dynamic General Equilibrium Macroeconomics Workshop" at the Universitat Autonoma Barcelona, London Business School, "11th Joint French Macro Workshop" at the Banque de France, Universitat Autonoma Barcelona

Experience

The Global Macroeconomy (for Masters in Management)
TA for Hélène Rey, London Business School, London

Research assistant (global financial cycle) for Prof. Hélène Rey 2014–2016

Research assistant (asset pricing and learning) for Prof. Albert Marcet 2013–2015

Trans-Atlantic Doctoral Conference (LBS)

member of the organizing committee & head of the Economics division

Refereeing

Economic Journal, European Economic Review, International Journal of Central Banking

References Prof. Hélène Rey

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Prof. Paolo Surico London Business School Regent's Park London, NW1 4SA psurico@london.edu

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Additional Information Languages: Citizenship:

Prof. Albert Marcet

Institut d'Analisi Economica CSIC Barcelona Graduate School of Economics 08193 Bellaterra, Barcelona (ES) marcet.albert@gmail.com +34 (9)3 580 6612

2015

English (fluent), Russian (native) Russian Federation, United Kingdom