Oliver Patrik Vogt

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Profile

- Ph.D. candidate in Economics with expertise in quantitative modeling, stochastic simulation, and econometric analysis, applied to FX markets and capital flows
- Experienced in Python (JAX, pandas, scikit-learn), MATLAB, and large-scale data analysis, with a strong background in optimization, time series econometrics, and causal inference

Education

University of British Columbia (UBC) *Vancouver, BC*
Doctor of Philosophy (Ph.D.) in Economics, GPA 92/100 Sep 2020 – Present
- Research Areas: International Finance, Macroeconomics

Columbia University *New York, NY*
Master of Arts (M.A.) in Economics, GPA 3.80/4 Sep 2017 – Dec 2018

University of St. Gallen (HSG) *St. Gallen, Switzerland*
Bachelor of Arts (B.A. HSG) in Economics, GPA 5.50/6 Sep 2013 – Dec 2016
- Exchange Semesters at UCLA and HKU

Professional Experience

Swiss National Bank *Zurich, Switzerland*
PhD Intern – International Policy Analysis Unit Nov 2023 – Aug 2024
- Built, solved, and simulated nonlinear DSGE models in MATLAB to evaluate FX intervention policies

International Monetary Fund *Washington, DC*
PhD Intern – Monetary and Capital Markets Department Jun 2023 – Sep 2023
- Applied dynamic programming, stochastic simulation, and nonlinear optimization in Python (JAX) to evaluate optimal FX intervention strategies in emerging market settings

Edgeworth Economics *Washington, DC*
Senior Consultant Feb 2019 – Mar 2020
- Built and analyzed large-scale panel datasets in Python, SQL and Stata
- Automated data pipelines and improved reproducibility of empirical analyses

Selected Research Projects

FX Market Depth and Exchange Rate Volatility (Job Market Paper)
- Quantifies exchange rate impact of FX demand shocks using security holdings data and granular IV

Optimal FX Interventions with Limited Reserves (with Marcin Kolasa and Pawel Zabczyk)
- Examines optimal FXI policy in EM settings using dynamic programming and stochastic simulations

Technical Skills

Programming & Tools: Python (JAX, pandas, NumPy, scikit-learn), MATLAB, Julia, R, Stata, SQL, Git, Bloomberg Terminal, LaTeX
Methods: Time series econometrics, factor models (PCA), causal inference (IV), Monte Carlo simulation, dynamic programming, nonlinear optimization

Languages

English (Fluent), German (Native), French (Proficient)