

Samuel Mann

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Education

- 10/14 – 03/18 **PhD in Economics**, University of Cambridge, UK
Research topics: International Macroeconomics and Finance, Monetary Policy
Supervisor: Prof. Giancarlo Corsetti
- 09/12 – 08/13 **MPhil in Economics**, University of Cambridge, UK
Thesis title: Monetary Policy and House Prices in Switzerland
- 09/09 – 06/12 **BA in Economics**, University of St. Gallen, Switzerland (GPA > 5.5/6)
- 08/11 – 12/11 **Exchange Semester**, Institut d'Etudes Politiques de Paris (SciencesPo Paris), France

Professional Experience

- 10/15 – current **University of Cambridge, UK**
Faculty Teaching Fellow
- Teaching core module *Macroeconomic Principles and Problems* with focus on Macro Policy and International Finance for final year undergraduate students
 - Covering material in small groups of 1-6 as well as large classrooms of 85 students
- 01/16 – 07/16 **Rokos Capital Management LLP**, London, UK
Macroeconomic Research Internship
- Analysed the interplay of fundamental value and market sentiment in EM currencies, producing daily forecasts for 18 bilateral exchange rates
 - In-depth analysis of Brexit, including opinion polling and economic scenario analysis
 - Creation of an in-house economic calendar and monetary policy previews
 - Analysis of inflation forecasts for Germany based on holiday timing information
 - Bi-weekly presentations to the investment desk and fund management
- 10/14 – 02/15 **University of Cambridge, UK**
Research Assistant to Prof. Barry Eichengreen and Prof. Giancarlo Corsetti
- Conducted quantitative and qualitative research for project analysing different narratives of the European sovereign debt crisis among member countries
- 10/13 – 08/14 **Bank of America Merrill Lynch Global Research**, London, UK
Research Analyst in Emerging EMEA Economics & FI/FX Strategy
- Created FX forecasts based on principal component analysis of 30 EM currencies
 - Wrote "News and Views" for daily EEMEA Economics publication
 - Created and managed large database on inflation linked bonds across EEMEA
 - Responsible for updating of annual EEMEA local markets guide
- 06/12 – 08/12 **Deutsche Bank Research**, Frankfurt, Germany
Internship in the division for Economic and European Policy Research
- 07/11 – 07/11 **Federal Ministry of Economic Affairs**, Vienna, Austria
Internship in divisions for economic policy, competition and sustainable development

Computer Skills

Excel, EViews, MATLAB, R, Stata, Rats, LaTeX, PPT, Mac, Lotus Notes, Bloomberg, Haver Analytics, Macrobond

Languages

German (native), English (near native), French (fluent), Spanish (intermediate), Italian (basic)

Research Summary

Macroeconomic Stabilisation and Capital Controls, 2016

- Examines the welfare effects of capital controls, finding that under certain circumstances, a shut-down in asset trade can be a Pareto improvement.
- Within relevant parameter span, gains from capital controls can be larger than previously suggested.
- In the model, refined forms of capital controls in the shape of taxes and tariffs cannot improve upon the outcome under financial autarky.
- Results show that the conjunction of pruning methods and endogenous discount factors can remove explosive behaviour from this class of models and restore equilibrating properties.

Bridging Fundamental and Market Sentiment Approaches in EM Currency Valuation, 2017

- Addresses the question whether a model that combines fundamental and behavioural exchange rate forecasting approaches can successfully predict risk premia over the short horizon.
- Employs real exchange rate strength as well as indicators for carry, momentum and risk sentiment to homogeneously forecast risk premia across 20 EM currencies at a monthly frequency.
- Results suggest significant and robust returns both across currencies as well as over time.

The Heterogeneous Effects of Monetary Policy on House Prices and Consumption across the Euro Area, 2017

- Heterogeneous housing markets across the Euro area imply different transmissions of monetary policy among member countries, posing a challenge for the economic stability of the euro area.
- Project investigates the heterogeneous country effects of monetary policy on housing and consumption in the euro area using a factor-augmented VAR model with high-frequency identification of shocks.
- First paper to use a high-frequency approach to the identification of monetary policy on euro area data

Other Publications (selection)

Forecasting with Compass30. *EEMEA FI & FX Strategy Viewpoint*. Bank of America Merrill Lynch, May 2014 (with David Hauner)

Government Debt: Better at Home or Abroad? *Talking Point*. Deutsche Bank Research, August 2012 (with Jan Schildbach)

One for all – all for one? Communal financing agencies – an overview (original titel: Einer für alle – alle für einen? Kommunale Finanzagentur – ein Überblick). *Current Issues*. Deutsche Bank Research, August 2012 (with Frank Zipfel)

Honours and Awards

- Cambridge Faculty of Economics full PhD Scholarship
- Cambridge home and EU scholarship scheme (CHES) PhD Scholarship (declined)
- “Vorarlberg Stipendium” – Austrian state scholarship for study abroad
- Distinguished Teaching Prize 2015/16 & 2016/17 for performance on *Macroeconomic Principles and Problems*
- Dean’s Honour List “in recognition of outstanding academic achievement”, SciencesPo Paris
- Winner of the Austrian national foreign language debating competition (Vienna, Austria, 2009)
- 1st place in the mathematics state competition of Vorarlberg (2005)

Extracurricular Activities

- Cambridge Varsity ski race team (2015 – current), awarded Half Blue
- Rowing for Wolfson M1, the first boat of Wolfson College Boat Club (2012-2013)
- Career mentor for schoolchildren in London through “Inspiring the Future” (2013-2014)
- Founder and president of The Economics Society at the University of St. Gallen (2011-2012)
- President of the European students movement Vorarlberg (2008-2009)
- Piano student at the state conservatoire of Vorarlberg, Austria (2005-2009)

References upon request