

Tom Holden: Curriculum Vitae

Lecturer in Economics, University of Surrey
DPhil in Economics, University of Oxford, 2013

Born: 13/04/1983
Citizenship: British

Married
No children

Web: <http://www.tholden.org/>

E-mail: thomas.holden@gmail.com

Phone: (+44) 7815 067 305

Post:
School of Economics, FASS
Ground Floor AD Building
University of Surrey, Guildford, Surrey
GU2 7XH, England

Education:

DPhil in Economics, University of Oxford, October 2008 – May 2013

Title: *“Three essays in dynamic macroeconomics.”* Advisor: Professor Simon Wren-Lewis

MPhil in Economics, University of Oxford, October 2006 – September 2008

BA (Hons) in Mathematics and Philosophy, University of Oxford, October 2001 – September 2005

Employment:

September 2011 – Now	Lecturer, University of Surrey, Guildford
October 2010 – July 2011	Stipendiary Lecturer, Trinity College, Oxford
October 2008 – April 2010	Co-founder, Treasurer, Director, Wikimedia UK (registered charity)
August 2005 – June 2006	Programmer, EA Games, Criterion Studios, Guildford

Successful funding bids, consulting, academic awards and other achievements:

July 2016	Granted EC H2020 bid (as PI), approximate value to U. of Surrey: £280,000.
June 2016	Invited to give a course to the Deutsche Bundesbank on OBCs and related topics.
April 2016	Invited to consult for the ECB on OBCs, nonlinear estimation and related topics.
December 2015	Invited to give evidence to IMF and CFPB on computational tools for macro.
October 2014	Invited to EC to give evidence on research and innovation in DSGE models.
February 2014	Thesis runner-up for the Edgeworth Prize
January 2014	Granted EC FP7 bid (as CI), approximate value to U. of Surrey: £280,000
January 2013	Granted ESRC bid (as CI), approximate value to U. of Surrey: £600,000.
October 2011	Max Weber Fellowship, European University Institute (declined)
October 2011	Royal Economic Society Junior Fellowship (declined)
October 2010	Stipendiary Lectureship, Trinity College Oxford
April 2007	2007 International Econometric Games winning team member
October 2006	ESRC 2+2 award, with additional advanced quantitative training stipend
October 2005	EPSRC doctoral award for research in Analytic Topology (declined)

Presentations:

2017	Durham, Netherlands' PBL, ERMAS, University of Surrey CIMS
2016	UBC, St. Louis Fed, ECB, Deutsche Bundesbank, T2M Bank of France, Bilkent, TCD, Lancaster, MACFINROBODS workshop National Bank of Belgium, SCE CEF, ESEM, WGEM ECB, Bank of Canada, Glasgow, Dynare Bank of Italy, St. Gallen
2015	U. of Washington, FRB, Dallas Fed, UT Austin, IMF, CFPB, Western Washington U., MACFINROBODS workshop City U., SCE CEF, Surrey
2014	Nuffield NuMERIC conference, ESEM, EC Workshop: R&I in Applied Models of Growth for Policy-Making, Fall MWM, ERCIM/CFE, CIMS
2013	ESEM, EEA, SCE CEF, RES, City University, Birkbeck College
2012	ERCIM/CFE, Dynare, SCE CEF, Hamburg Workshop: Models of Expectation Formation, CIMS

2011 13th ZEW Summer Workshop for Young Economists, University of Oxford, CMAIF, MWM, RES, 6th PhD Presentation Meeting of the RES
2010 XV Vigo Workshop on Dynamic Macroeconomics, University of Birmingham, University of Oxford, BMRC-QASS, Strasbourg Doctoral Workshop: Dynamic Mac.

Longer visits:

August 2015 – Feb. 2016 University of Washington

Working papers currently or previously in submission:

“Existence and uniqueness of solutions to dynamic models with occasionally binding constraints.”
“Computation of solutions to dynamic models with occasionally binding constraints.”
“Reconciling near trend-stationary growth with medium-frequency cycles.”
“Data consistent modelling of medium-frequency cycles and their origins.”
“A Hawkes model of the transmission of European sovereign default risk.” (With Ana-Maria Dumitru.)
“Credit crunches from occasionally binding bank borrowing constraints.” (With P. Levine and J. Swarbrick.)
“Efficient simulation of DSGE models with occasionally binding constraints.” (With Michael Paetz.)

Other working papers in circulation or publicly presented, that are being prepared for submission:

“Tractable estimation and smoothing of highly non-linear dynamic state-space models.”
“Medium-frequency cycles in a stationary world.” “Learning from learners.”
“Medium Frequency Cycles, Global Imbalances, and the Puzzles of Open Economy Macroeconomics.”
“Financial crises and long-run growth.” “The spatial origins of aggregate fluctuations.”
“Locally powerful test combination in finite samples.” (With Ana-Maria Dumitru.)
“Heterogeneous agents, menu costs and endogenous wage inertia.” (With S. Deák, P. Levine and A. Mele.)
“Reconciling Jaimovich-Rebello Preferences, Habit in Consumption and Labour Supply.”
(With P. Levine and J. Swarbrick.)
“An Empirical Assessment of a New Keynesian Behavioural Model based on Experimental and Macroeconomic Data.” (With S. Deák, C. Hommes and P. Levine.)

Software packages:

DynareOBC: Package for the simulation of models with occasionally binding constraints in Dynare, available from <https://github.com/tholden/dynareOBC>
EST-NLSS: Package for the estimation and smoothing of highly non-linear dynamic state-space models, available from <https://github.com/tholden/EST-NLSS>

Refereeing:

European Economic Review, Journal of Econometrics, Macro. Dynamics, Oxford Ec. Papers, Ec. Modelling, Int. Rev. of Ec. & Fin., Ox. Commonwealth Law J.

Teaching and supervision:

September 2017 PhD Student Jonathan Swarbrick placed at the Bank of Canada
June 2016 Course on OBCs and related topics to the Deutsche Bundesbank
Autumn 2014 PhD mathematics lectures
Summer 2014 and on Summer course in advanced macroeconomics
Spring 2014 and on PhD macroeconomics lectures
Summer 2012 and on PhD and masters supervision (currently one PhD student)
Spring 2012, 2013 Intermediate Microeconomics, University of Surrey, Guildford
Autumn 2011 and on Industrial Organization, University of Surrey, Guildford
2008-2011 1st & 2nd year Macro- and Quantitative Economics, Assorted Colleges, Oxford

Referees (contact details available on request, or via a search engine):

Colleague Professor Paul Levine (Surrey)
Others Professor Fabio Ghironi (U. of Washington), Professor Peter McAdam (ECB)
Professor Robert Kollmann (ECARES), Professor Guido Ascari (Oxford)