



"The BIS's function as a hub of central bank coordination means we are exposed to ideas at the centre of current global economic debates. This makes our research and policy work relevant – which I find to be quite rewarding. It is also great for generating ideas for research."



Andreas Schrimpf
Economist,
Financial Markets

Monetary and
Economic
Department

Profile

I have been at the BIS for almost five years now, conducting research on international financial markets and asset pricing. In recent years, my research has focused on the asset pricing approach to exchange rates and has helped to provide a better understanding of the risks related to common currency investment strategies. This work was published in leading academic journals. I have also been a regular contributor to the Bank's main policy outlets, like the Quarterly Review and the Annual Report.

The BIS's function as a hub of central bank coordination means we are exposed to ideas at the centre of current global economic debates. This makes our research and policy work relevant – which I find to be quite rewarding. It is also great for generating ideas for research. Before joining the BIS, I had a post-doc position in academia where people did highly specialised work in financial econometrics. At the BIS, we have a much broader and global perspective, and it's more straightforward to connect the research we do to real world economic problems.

In 2013, for instance, I was the economist responsible for the BIS Triennial Survey, a global survey on trading volume in currency markets that involves over 50 central banks and more than 1,500 reporting dealers. As the market is very fragmented with most trades traditionally taking place over the counter, the survey offers a unique snapshot of the market structure. I found it very rewarding to have plenty of contact with people at various central banks and market participants when preparing and interpreting the results of the survey.

I find the BIS's international environment enjoyable. It is great to have colleagues from many different countries, with different backgrounds and perspectives. I also like the fact that my job involves plenty of travel, for example to conferences and working group meetings.

Basel has a first class arts and cultural scene, with lots of great events, like Art Basel. Settling in was not too difficult for me and my partner. My girlfriend is an architect, and Basel has a large architectural community which is also highly international. We also like being close to the Alps and enjoy skiing in the winter and hiking in the summer. Switzerland is just great for outdoor activities of all kinds.