

Gabriela Miyazato Szini

Citizenship: Brazilian and Hungarian

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EDUCATION

University of Amsterdam

PhD Candidate in Econometrics

Advisors: Prof. Dr. Frank Kleibergen and Dr. Artūras Juodis

Amsterdam, the Netherlands

Sep 2020 – current

Princeton University

Research visit (Visiting Student Research Collaborator)

Host: Prof. Dr. Bo Honoré

Visit partly sponsored by the Department of Economics at Princeton University

Princeton, USA

Jan 2023 – May 2023

Tinbergen Institute

MPhil in Economics (Advanced Econometrics Track)

Relevant coursework (non extensive list): Advanced Econometrics I-III, Asymptotic Theory, Advanced Microeconometrics, Applied Microeconometrics, Economics of Networks, Bayesian Econometrics, Advanced Time Series Econometrics, Supervised Machine Learning, Unsupervised Machine Learning, Advanced Game Theory, Economics of Education, Spatial Economics

Amsterdam, the Netherlands

Sep 2018 - Aug 2020

Toulouse School of Economics

M1 in Economics (equivalent to one year MSc)

Incigni cum Laude

Toulouse, France

Sep 2016 – Jun 2017

São Paulo School of Economics (Fundação Getulio Vargas)

BSc in Economics

São Paulo, Brazil

Jan 2010 – Dec 2014

University of Amsterdam

Exchange semester

Amsterdam, the Netherlands

Sep 2013 – Jan 2014

RESEARCH

Primary fields: panel data econometrics, econometrics of network models (dyadic regressions) and distribution regression models.

Secondary fields: treatment effects (causal inference) and estimation of sample selection models.

Job Market Paper (Working Paper)

“A Pairwise Differencing Distribution Regression Approach for Network Models”, 2023

Abstract: This paper proposes a novel estimation method for distribution regressions in a network setting, considering the effects of covariates on the entire outcome distribution rather than just on the mean. I adopt a semiparametric approach, taking into account two-way unit-specific effects that are treated as fixed parameters to be estimated. Thus, I extend the standard distribution regression approach to a network setting by estimating multiple binary choice models with twoway fixed effects for different thresholds of the distribution. Instead of using bias-correction methods to address the incidental parameter problem, as previously proposed in the literature, I propose to employ a conditional maximum-likelihood approach (Charbonneau (2017), Jochmans (2018)) that differentiates out the unit-specific effects. This method yields consistent point estimates that converge at a parametric rate and remain asymptotically unbiased in the tails of the outcome distribution, where the underlying network can be seen as sparse. Monte Carlo simulations validate these findings

for both single cut-offs and the overall outcome distribution. The empirical application focuses on gravity equations for bilateral trade, demonstrating the effectiveness of the proposed approach in cases where the outcome variable is bounded below at zero.

Other Working Papers

“On the Use of the Synthetic Difference-in-Differences Approach with(-out) Covariates: The Case Study of the Brexit Referendum” (with Artūras Juodis and Esther de Brabander), 2023. *Submitted to journal*

“On the Use of U-statistics for Linear Dyadic Interaction Models”, 2023. Preprint available at [arXiv](#).

ACADEMIC EXPERIENCE

European Central Bank (Financial Research Division)

Student Research Assistant

Frankfurt, Germany

Jul 2017 – Jul 2018

University College London

Research Assistant for Prof. Dr. Áureo de Paula

London, UK

May 2017 – Jun 2017

Center of Applied Microeconomics (Fundação Getulio Vargas)

Research Assistant for Prof. Dr. Sérgio Firpo and Dr. Vladimir Ponczek

São Paulo, Brazil

Jun 2011 – Mar 2012

TEACHING EXPERIENCE

University of Amsterdam

Econometric Analysis (BSc) • Fall 2023 • TA for Prof. Dr. Monique de Haan

Econometrics I (BSc) • Fall 2022 and Fall 2021 • TA for Dr. Hans van Ophem

Applied (Financial) Econometrics (MSc) • Fall 2020 • TA for Dr. Hans van Ophem

Bachelor in Econometrics thesis supervision (x6) • 2021 and 2022

Technical University of Munich

Summer School (PhD): Advanced Panel Data Econometrics • March 2023 • TA for Dr. Artūras Juodis

Tinbergen Institute

Advanced Econometrics II (MPhil) • Spring 2023, Spring 2022 and Spring 2020 • TA for Prof. Dr. Frank Kleibergen and Dr. Andreas Pick

Principles in Programming in Econometrics (MPhil) • Fall 2019 • TA for Dr. Charles Bos

São Paulo School of Economics (Fundação Getulio Vargas)

Information Technology Laboratory (BSc) • Spring 2011 • TA for Dr. Mayra Ivanoff

SEMINARS AND CONFERENCES

2023: Princeton University (PhD seminar, USA), Tinbergen Institute PhD Jamboree (Amsterdam, the Netherlands), The Netherlands Econometric Study Group (Erasmus University Rotterdam, the Netherlands), University of Amsterdam (PhD Lunch seminar, the Netherlands), Tinbergen Institute (PhD Lunch seminar, Amsterdam, the Netherlands), 28th International Panel Data Conference (University of Amsterdam, the Netherlands), Bristol Econometric Study Group Conference (University of Bristol, UK).

2022: The Netherlands Econometric Study Group (poster presentation, Groningen, the Netherlands), 27th International Panel Data Conference (Bertinoro, Italy), International Association for Applied Econometrics (King's College London, UK), Baltic Economic Conference (Kaunas University of Technology, Lithuania), University of São Paulo (Brazil), Workshop on Specification and Mis-specification Analysis in Cross-section and Panel Data (University of Amsterdam, the Netherlands)

2021: Brown Bag Econometrics Lunch Seminar (University of Amsterdam, the Netherlands), International Panel Data Conference (online)

SUMMER OR SHORT COURSES

Econometrics on Networks

Lecturer: Prof. Dr. Stephane Bonhomme

November 2022

Tinbergen Institute

Gravity Models and Panel Econometrics

Lecturer: Prof. Dr. Michael Pfaffermayr

September 2020

University of Bern

The Econometrics of Peer Effects and Social Interactions

Lecturers: Prof. Dr. Bryan Graham and Prof. Dr. Áureo de Paula

July 2019

Mannheim and Bonn University

Tools for Analyzing Big Data and Complex Models

Lecturer: Prof. Dr. Serena Ng

June 2019

Tinbergen Institute

Statistical Decision Theory for Treatment Choice and Prediction

Lecturers: Prof. Dr. Charles F. Manski and Prof. Dr. Aleksey Tetenov

May 2017

Cemmap (UCL)

PRIZES AND AWARDS

Henri J. Diesbergenfonds travel grant (2023)

Tinbergen Institute Scholarship (2018-2020)

Bronze Medal at the Brazilian National Physics Olympiad (2006)

Silver Medal at the Brazilian National Astronomy Olympiad (2005)

Bronze Medal at the Brazilian National Astronomy Olympiad (2002)

SKILLS

Languages: Portuguese (native), English (fluent), French (intermediate), Dutch (beginner)

Programming: Julia, R, Matlab, Stata and L^AT_EX

OTHER PROFESSIONAL ACTIVITIES

Economist, Tendências Consultoria Integrada (São Paulo, Brazil)

2015-2016

Economist, Votorantim Bank (São Paulo, Brazil)

2014-2015

Economist, Votorantim Brokerage House (São Paulo, Brazil)

2012-2013

REFERENCES

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Prof. Dr. Bo Honoré

Princeton University

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Princeton, NJ 08544, USA

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