Grigory Franguridi

✉ franguri@usc.edu | 🌍 franguridi.com | ☎ +1 (814) 880-8666

Fields

Econometric theory, industrial organization

Education

University of Southern California

Ph.D. in Economics, expected 2022

The Pennsylvania State University

MA in Economics, 2016

New Economic School

MA in Economics, 2013

Financial University under the Government of Russia

Diploma in Mathematical Economics, 2012

Publications

A uniform bound on the operator norm of sub-Gaussian random matrices and its applications [Apr 2021, pdf]
(with Hyungsik Roger Moon)
Econometric Theory, forthcoming

Higher order conditional moment dynamics and forecasting value-at-risk [pdf]
Quantile No.12, pp. 69–82 (2014, in Russian)

Working Papers

Simple nonparametric inference for first-price auctions via bid spacings [Jun 2021, pdf]
(with Pasha Andreyanov)

Conditional quantile estimators: a small sample theory [Apr 2021, pdf]
(with Bulat Gafarov and Kaspar Wüthrich)
Reject & Resubmit, *Journal of Econometrics*

Efficient counterfactual estimation in semiparametric discrete choice models: a note on Chiong, Hsieh, and Shum (2017) [Dec 2021, pdf]

Work in Progress

Nonparametric welfare analysis with additively separable heterogeneity

Efficient two-step estimation of dynamic discrete choice models
(with Jinyong Hahn and Geert Ridder)

Teaching Experience

University of Southern California

Instructor

Econometrics bootcamp for Ph.D. students – 2020

Economic data analysis in R – 2018, 2019, 2020

Economic data analysis in Python – 2018, 2019

Economic data analysis in Stata – 2018, 2019

Graduate Teaching Assistant

Economics of financial markets (Prof. Steven Sapra) – Spring 2020

Econometrics (Prof. Roger Moon) – Spring 2020

Probability and statistics (Prof. Geert Ridder) – Fall 2019, Fall 2021

Big data econometrics (Prof. Laurence Wong) – Fall 2018, Fall 2019, Fall 2021

Undergraduate Teaching Assistant

Principles of microeconomics – Fall 2017

Microeconomic analysis and policy – Spring 2018

The Pennsylvania State University

Graduate Teaching Assistant

Econometrics (Prof. Patrik Guggenberger) – Fall 2015

Undergraduate Teaching Assistant

Introduction to econometrics – Spring 2016

New Economic School

Teaching Assistant, Fall 2012 – Spring 2014

Introductory and advanced econometrics, applied time series econometrics, empirics of financial markets, mathematics for economists, game theory, probability and statistics

Professional Activities

Conferences and Presentations (including scheduled)

2021	University of Southern California, The Young Economist Symposium, Bristol Econometric Study Group, New Economic School Brown Bag Seminar
2020	University of Southern California, Lund University
2019	University of Southern California, California Econometrics Conference (UC Davis, poster), Higher School of Economics

Research visits

UC Davis (2019), Higher School of Economics (2021)

Refereeing

Austrian Journal of Statistics, Journal of Econometrics

Honors and Awards

USC Dept of Economics Summer Research Award 2021
USC Best Third Year Paper 2019
USC INET Graduate Fellow 2018–2019
USC Provost Fellowship 2016–2021
PSU Research Assistant Fellowship 2014–2016
British Petroleum Scholarship 2013
New Economic School's "Best Teaching Assistant" Award 2013
New Economic School Scholarship 2011–2013
All-Russian Probability & Statistics Olympiad 2010 — 2nd winner
Eurofinance Mosnarbank Scholarship 2010

Other

Languages: English (fluent), French (basic), Russian (native)

Programming languages: Python, Matlab, R, C#, Stata

References

Prof. Hyungsik Roger Moon
Department of Economics
University of Southern California
moonr@usc.edu
213-740-2109

Prof. Geert Ridder
Department of Economics
University of Southern California
ridder@usc.edu
213-740-3511

Prof. Matthew Shum
Division of Humanities and Social Sciences
California Institute of Technology
mshum@caltech.edu
626-432-1726 (fax)

Last updated: Dec 9th, 2021