Ekaterina Seregina

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📍 900 University Avenue, Riverside, CA

Education

University of California, Riverside   *Riverside, CA*
PhD in Economics   *Sep 2016 – Jun 2021*

National Research University Higher School of Economics   *Moscow, Russia*
MS Financial Economics   *Sep 2014 – Jun 2016*
BS Economics   *Sep 2010 – Jun 2014*

Research Area   Econometric Theory · Financial Econometrics · Asset Management · Forecasting · Machine Learning

Publications

[1] "Fast and Efficient Data Science Techniques for Covid-19 Group Testing" *(with V. Kutateladze)*
Journal of Data Science (forthcoming, 2021)

Working Papers

[2] "A Basket Half Full: Sparse Portfolios"*[Job Market Paper]*, *Under Review*

[3] "Optimal Portfolio Using Factor Graphical Lasso" (*with TH Lee*), *Under Review*

[4] "Learning from Forecast Errors: A New Approach to Forecast Combination" (*with TH Lee*), *Under Review*

[5] "Time-Varying Factor Graphical Models"

Work in Progress

Book Project: "Econometrics and Machine Learning" *(Chapter 10, Ed: Felix Chan and Laszlo Matyas)*

Presentations

2021
 Vilnius University (Dpt of Finance) [2], Colby College [2], SIU Carbondale [2], Southwestern Finance Ass'n Conference [1]

2020
 14th Int'l CFENetwork 2020 [2], EWM of the Econometric Society [3], World Finance and Banking Symp. [3], 2020 NABE Tech Economics [1], 40th Int'l Symp. on Forecasting [4], Department of Economics, UCR [2], Department of Finance, UCR [2]-[3]

Teaching

University of California, Riverside

Instructor   *Summer 2019, 2020*
 Stock Market (35 students, Eval: 4.77/5) · Intermediate Macroeconomic Theory (40 students, Eval: 4.89/5)

Teaching Assistant   *Sep 2017 – Jun 2021*
 Econometrics (PhD) · Macroeconomics (PhD) · Stock Market · Statistics · Intermediate Macroeconomics

Honors & Awards

2020	Dissertation Year Program Award for Excellence in Research, UC Riverside	*Riverside, CA*
2019	Outstanding Teaching Assistant Award for Excellence in Teaching, UC Riverside	*Riverside, CA*
2016	University of California Dean's Distinguished Fellowship	*Riverside, CA*
2015	Research Grant from German Research Foundation (GR 4781/1-1)	*Moscow, Russia*

Additional Information

Software	R · Python · Matlab · SAS · STATA · MySQL · BigQuery · Bloomberg Terminal · Datastream · TeX
Membership	AEA · AFA · AMS · ASA · FMA · IIF · SFS · SoFiE · SWFA

References

Jang-Ting Guo	Jean Helwege	Tae-Hwy Lee (Chair)	Aman Ullah
Professor, UCR	Professor, UCR	Professor, UCR	Distinguished Professor, UCR
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