

# Ekaterina Seregina

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DEPARTMENT OF ECONOMICS • COLBY COLLEGE

📍 5205 Mayflower Hill, Waterville, ME 04901

## Academic Appointments

### Colby College

ASSISTANT PROFESSOR OF ECONOMICS

Waterville, ME

Jul 2021 – present

**Research Areas** Econometric Theory · Financial Econometrics · Asset Management · Forecasting · Machine Learning

## Education

### University of California, Riverside

PHD IN ECONOMICS

Riverside, CA

Sep 2016 – Jun 2021

### National Research University Higher School of Economics

MS FINANCIAL ECONOMICS

Moscow, Russia

Sep 2014 – Jun 2016

BS ECONOMICS

Sep 2010 – Jun 2014

## Publications

[1] “FAST AND EFFICIENT DATA SCIENCE TECHNIQUES FOR COVID-19 GROUP TESTING” (with V. Kutateladze)

*Journal of Data Science* (2021), 1-19

[2] “OPTIMAL FINANCIAL PORTFOLIO USING GRAPHICAL LASSO UNDER UNSTABLE ENVIRONMENT” (with TH Lee)

*In JSM Proceedings, Statistical Learning and Data Science Section. 2021. Alexandria, VA: American Statistical Association.*

## Working Papers

[3] “A BASKET HALF FULL: SPARSE PORTFOLIOS” [Job Market Paper], Under Review

[4] “OPTIMAL PORTFOLIO USING FACTOR GRAPHICAL LASSO” (with TH Lee), Revise and Resubmit

[5] “LEARNING FROM FORECAST ERRORS: A NEW APPROACH TO FORECAST COMBINATION” (with TH Lee), Under Review

[6] “TIME-VARYING FACTOR GRAPHICAL MODELS” (with TH Lee)

[7] “HIGH-DIMENSIONAL COVARIANCE ESTIMATION” (with V. Kutateladze)

## Work in Progress

BOOK PROJECT: “ECONOMETRICS AND MACHINE LEARNING” (Chapter 10, Ed: Felix Chan and Laszlo Matyas)

## Presentations

2021

Vilnius University (Dpt of Finance), Colby College, SIU Carbondale, Southwestern Finance Ass’n Conference, Joint Statistical Meeting. **Scheduled:** The Université du Québec à Montréal, 16th Conference on Asia-Pacific Financial Markets

2020

14th Int’l CFENetwork 2020, EWM of the Econometric Society, World Finance and Banking Symp., 2020 NABE Tech Economics, 40th Int’l Symp. on Forecasting, Department of Economics, UCR, Department of Finance, UCR

## Teaching

### Colby College

INSTRUCTOR

Fall 2021 – present

Corporate Finance I (F’21, Spr’22) · Corporate Finance II (Spr’22)

### 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)

## Honors & Awards

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

## Academic Service

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REFeree	Econometric Reviews · The Energy Journal · Financial Innovation International Journal of Forecasting
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## Additional Information

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SOFTWARE	R · Python · Matlab · SAS · STATA · MySQL · BigQuery · Bloomberg Terminal · Datastream · T <sub>E</sub> X
MEMBERSHIP	AEA · AFA · AMS · ASA · FMA · GLASSNET (Meeting the Global Sustainable Development Goals) IIF · SFS · SoFiE · SWFA