

Ekaterina Seregina

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📍 900 University Avenue, Riverside, CA

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

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

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