Ekaterina Seregina

✉ eseregin@colby.edu • 🌐 seregina.info • ⌂ ekat92

DEPARTMENT OF ECONOMICS • COLBY COLLEGE

📍 5205 Mayflower Hill, Waterville, ME 04901

Academic Appointments

Colby College   *Waterville, ME*
DOUGLAS ASSISTANT PROFESSOR OF ECONOMICS AND FINANCE   *Jul 2021 –*

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

Education

University of California, Riverside   *Riverside, CA*
PHD IN ECONOMICS   *Sep 2016 – Jun 2021*

Publications

[1] "A BASKET HALF FULL: SPARSE PORTFOLIOS"
   Quantitative Finance (2023), 12, 1833-1852

[2] "OPTIMAL PORTFOLIO USING FACTOR GRAPHICAL LASSO" *(with TH Lee)*
   Journal of Financial Econometrics, 2023

[3] ELICITABILITY & ENCOMPASSING FOR VOLATILITY FORECASTS BY BREGMAN FUNCTIONS *(with TH Lee & Y. Xu)*
   In JSM Proceedings 2023. Toronto, Canada

[4] ECONOMETRICS WITH MACHINE LEARNING, *Chapter 8: Graphical Models and their Interactions with Machine Learning in the Context of Economics and Finance*
   Advanced Studies in Theoretical and Applied Econometrics, vol 53. Springer, September 2022

[5] "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

[6] "FAST AND EFFICIENT DATA SCIENCE TECHNIQUES FOR COVID-19 GROUP TESTING" *(with V. Kutateladze)*
   Journal of Data Science (2021), 1-19

Working Papers

[7] "COMBINING FORECASTS UNDER STRUCTURAL BREAKS USING GRAPHICAL LASSO"(*with TH Lee*)

[8] "DOUBLY SPARSE ESTIMATOR FOR HIGH-DIMENSIONAL COVARIANCE MATRICES"(*with V. Kutateladze*), *R&R*

[9] "HIGHER ORDER ELICITABILITY AND FORECAST ENCOMPASSING FOR VOLATILITY FORECASTS BY BREGMAN FUNCTIONS"(*with TH Lee & Y. Xu*)

[10] "LEARNING FROM FORECAST ERRORS: A NEW APPROACH TO FORECAST COMBINATION" (*with TH Lee*)

[11] "TIME-VARYING FACTOR GRAPHICAL MODELS"(*with TH Lee*)

Presentations

2023
   University of California Riverside, 2023 Symposium on Data Science and Statistics, California Econometrics Conference 2023 (UW, Seattle, WA), 2023 Meeting of the Midwest Econometrics Group, NABE TEC 2023

2022
   The University of Maine

2021
   Vilnius University (Dpt of Finance), Colby College, SIU Carbondale, Southwestern Finance Ass'n Conference, Joint Statistical Meeting, 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 –*
   Financial Technology · Corporate Finance I · Corporate Finance II

University of California, Riverside

INSTRUCTOR *Summer 2019, 2020*
   Stock Market · Intermediate Macroeconomic Theory

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

Honors & Awards

2022	Davis AI course development grant 2022-23, Colby College	*Waterville, ME*
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*

Academic Service

INFORMATION TECHNOLOGY COMMITTEE MEMBER *2023 –*
   A Representative of the Social Sciences Division

DAVIS INSTITUTE FOR AI ADVISORY COMMITTEE MEMBER *2021 – 22*
   A Representative of the Social Sciences Division

Refereeing

Econometric Reviews · Econometrics · The Energy Journal · Financial Innovation · International Journal of Forecasting · Studies in Nonlinear Dynamics & Econometrics

Additional Information

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