

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

BS ECONOMICS

Moscow, Russia

Sep 2014 – Jun 2016

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

Working Papers

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

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

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

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

[6] “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) [2], Colby College [2], SIU Carbondale [2], Southwestern Finance Ass’n Conference [1], Joint Statistical Meeting [5]

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

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)

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	<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

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

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