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 (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*), *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
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