

# Ekaterina SHABALINA

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## EDUCATION

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- 2018 - 2023    PhD in Economics  
**Goethe University, GSEFM program** | Frankfurt am Main
- 2022, Spring    Visiting Graduate Student  
**University of Minnesota** | Minneapolis
- 2016-2018    Master degree in Economics  
**Higher School of Economics, Research Programme** | Moscow
- 2012-2016    Bachelor degree in Applied Physics and Mathematics  
**Moscow Institute of Physics and Technology** | Moscow  
Department of Innovations and High Technology
- 2012-2016    Bachelor degree in Economics with Honors  
**The Russian Academy of National Economy and Public Administration**  
Department of Economics | Moscow

## RESEARCH FIELDS

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Primary:    Macroeconomics, Heterogeneous Agent Models  
Secondary:    International Economics, Labor Economics

## REFERENCES

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<b>References:</b>	Professor Ester Faia Goethe University, Frankfurt and CEPR	Marianna Kudlyak, PhD Federal Reserve Bank of San Francisco and Hoover Institution
	Professor Alexander Meyer-Gohde Goethe University, Frankfurt and IMFS	Professor David Wiczer Stony Brook University, New York

## WORKING PAPERS

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**Job Market Paper:** "Wealth, Uninsurable Idiosyncratic Risk and International Risk Sharing"

"Monetary Policy and Wage Inequality: the Labour Mobility Channel"  
with Ester Faia, Marianna Kudlyak and David Wiczer, CEPR Discussion Paper No. 17741, 2022

"Estimation and Forecasting using Mixed Frequency DSGE Models"  
with Alexander Meyer-Gohde, IMFS Working Paper Series No. 175, 2022

"Dynamic Labor Reallocation with Heterogeneous Skills and Uninsured Idiosyncratic Risk"  
with Ester Faia and Marianna Kudlyak, CEPR Discussion Paper No. DP16008, 2021

"The change of fiscal multiplier when switching from managed exchange rate  
regime to the floating one", Higher School of Economics Research paper No. WP BRP 206/EC/2018

## WORK EXPERIENCE

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PRESENT	Research Manager
SEP 2023	Reserve Bank of Australia <i>Economic Research Department</i>
JUN 2023	Research Assistant for Ester Faia
MAR 2020	Goethe University <i>Chair in Monetary and Fiscal Policy</i>
AUG 2018	Economist => Leading economist (from 01.06.2017)
FEB 2016	Central Bank of Russia <i>Monetary policy department</i>
SEP 2018	Junior Research Fellow
FEB 2018	National Research University Higher School of Economics   Moscow <i>Laboratory for Macroeconomic Analysis</i>
FEB 2016	Junior Research Fellow (with a break for PwC)
SEP 2014	The Russian Academy of National Economy and Public Administration   Moscow <i>Student Center of Institute of Applied Economic Research</i>
MAR 2015	Tax consultant
SEP 2015	PricewaterhouseCoopers (PwC)   Moscow <i>Taxation of Energy Companies</i>

## CONFERENCES (\*PRESENTED BY A COAUTHOR)

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2023	EEA-ESEM 2023 <i>Wealth, Uninsurable Idiosyncratic Risk and International Risk-Sharing</i>
	Barcelona Summer Forum 2023, Bank of Finland and CEPR, Bulgarian Council for Economic Analyses <i>Monetary Policy and Wage Inequality: the Labour Mobility Channel</i>
	CEF 2023 <i>Estimation and Forecasting using Mixed Frequency DSGE Models</i>
2022	4th Warsaw Money-Macro-Finance Conference, VfS Annual Conference, FFM and Mannheim Workshop <i>Wealth, Uninsurable Idiosyncratic Risk and International Risk-Sharing</i>
	QCGBF Virtual Seminar Series* <i>Monetary Policy and Wage Inequality: the Labour Mobility Channel</i>
2021	ESSIM*, SED*, MacCALM* <i>Dynamic Labor Reallocation with Heterogeneous Skills and Uninsured Idiosyncratic Risk</i>
2019	Third Research Conference of the Macroeconomic Modelling and Model Comparison Network (MMCN)   Frankfurt am Main
2016	Gaidar Forum 2016 "Russia and the World: Prospection"   Moscow <i>Effectiveness of Central bank interventions</i>
2015	Gaidar Forum 2015 "Russia and the World: New Dimensions"   Moscow <i>First and Second type of errors in decision making</i>

## TEACHING EXPERIENCE

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Goethe University

PhD courses: Ph.D. Seminar: Macro Models with Heterogenous Agents and Frictions  
Master's level: Fundamentals of Macroeconomics

## HONORS, AWARDS AND GRANTS

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2018-2020 Goethe Goes Global scholarship  
2018 Abramov Fund scholarship for excellent academic performance  
2014 - 2016 Sberbank scholarship  
2012 - 2014 Morgan Stanley scholarship

## CERTIFICATES

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2021 MACROECONOMICS - Understanding macroeconomic fluctuations  
**Paris School of Economics Summer School**

2015-2016 Quantitative analysis WITH HONORS  
**Center of Mathematical Finance at Moscow State University | Moscow**

Oct 2017 Model-Based Monetary Policy Analysis and Forecasting  
**Joint Vienna Institute | IMF**

Jun 2016 Short-time Forecasting: Classical Methods and New Approaches  
**Bank of Italy**

Jan - May 2015 Course "The auction theory" with EXCELLENT GRADE  
**Yandex Data Analytics school | Moscow**

## COMPUTER SKILLS

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Mostly often used software: Python, MatLab, Stata, Dynare, Github,  $\LaTeX$ , Eviews  
Have experience in working with: IRIS, R, SQL, C, C#, C++  
Databases: PSID, RLMS, CPS, Thomson Reuters, Bloomberg

## ADDITIONAL SKILLS

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Languages: English (advanced), German (intermediate), Russian (native)  
Interests: Chess, dancing, painting